



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

Mail Address 400 Broadway, Cincinnati, OH, US 45202

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

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate, CompAcctGrp@WesternSouthernLife.com

OFFICERS

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

OTHER

List of other officers including James Howard Acton Jr., VP, Gregory Scott Allhands #, VP, Edward Joseph Babbitt, VP, Sr Counsel, etc.

DIRECTORS OR TRUSTEES

List of directors or trustees including John Finn Barrett, James Norman Clark, Jo Ann Davidson, etc.

State of Ohio
County of Hamilton SS:

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

John Finn Barrett, Chairman of Board, President & CEO
Donald Joseph Wuebbling, Secretary and Counsel
Wade Matthew Fugate, VP and Controller

Subscribed and sworn to before me this 22 day of October, 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

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	10,169,765,015	0	10,169,765,015	9,756,707,117
2. Stocks:				
2.1 Preferred stocks	21,051,214	0	21,051,214	21,051,213
2.2 Common stocks	409,970,902	134,433,014	275,537,888	350,037,349
3. Mortgage loans on real estate:				
3.1 First liens	1,228,537,406	0	1,228,537,406	881,408,387
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$25,183,270), cash equivalents (\$144,459,278) and short-term investments (\$0)	169,642,548	0	169,642,548	289,040,330
6. Contract loans (including \$ premium notes)	32,126,533	0	32,126,533	33,330,921
7. Derivatives	495,607	0	495,607	727,767
8. Other invested assets	268,515,091	0	268,515,091	246,426,582
9. Receivables for securities	29,026,325	0	29,026,325	9,931,380
10. Securities lending reinvested collateral assets	17,852,356	0	17,852,356	17,838,648
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,346,982,997	134,433,014	12,212,549,983	11,606,499,694
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	96,103,049	0	96,103,049	83,162,707
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,040,718	0	1,040,718	1,256,337
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,918,562		18,918,562	20,075,524
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,553,833	0	1,553,833	878,145
16.2 Funds held by or deposited with reinsured companies	0	0	0	621,099,471
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	70,048,824	18,074,464	51,974,360	36,736,246
19. Guaranty funds receivable or on deposit	825,863	0	825,863	921,206
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care (\$) and other amounts receivable	17,048	17,048	0	16,783
25. Aggregate write-ins for other than invested assets	11,240,931	332,586	10,908,345	10,623,130
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,546,731,825	152,857,112	12,393,874,713	12,381,269,243
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,258,259	0	70,258,259	71,185,483
28. Total (Lines 26 and 27)	12,616,990,084	152,857,112	12,464,132,972	12,452,454,726
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of Company Owned Life Insurance	10,908,345		10,908,345	10,623,130
2502. Disallowed IMR	332,586	332,586	0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,240,931	332,586	10,908,345	10,623,130

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$9,344,994,894 less \$ included in Line 6.3 (including \$ Modco Reserve)	9,344,994,894	9,525,192,031
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,442,164,414	1,233,365,702
4. Contract claims:		
4.1 Life	12,756,157	25,451,719
4.2 Accident and health		
5. Policyholders' dividends \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	377,752	353,065
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$1,634,767 ceded	1,634,767	1,324,759
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$1,194,758, accident and health \$ and deposit-type contract funds \$	1,194,758	1,259,346
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	785,000	785,000
13. Transfers to Separate Accounts due or accrued (net) (including \$(85,266) accrued for expense allowances recognized in reserves, net of reinsured allowances)	329,794	379,877
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,941,516	3,326,722
15.1 Current federal and foreign income taxes, including \$10,991,532 on realized capital gains (losses)	19,439,594	9,226,147
15.2 Net deferred tax liability		
16. Unearned investment income	810,390	911,948
17. Amounts withheld or retained by company as agent or trustee	1,354,723	521,234
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	12,846,417	13,389,030
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	154,962,668	152,005,133
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	20,282,693	17,349,712
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	66,123,893	38,773,719
24.10 Payable for securities lending	299,678,878	375,533,027
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,393,221	1,564,780
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,383,071,529	11,400,712,951
27. From Separate Accounts Statement	70,258,259	71,185,483
28. Total liabilities (Lines 26 and 27)	11,453,329,788	11,471,898,434
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	180,895,120	150,648,228
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,008,303,184	978,056,292
38. Totals of Lines 29, 30 and 37	1,010,803,184	980,556,292
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,464,132,972	12,452,454,726
DETAILS OF WRITE-INS		
2501. Uncashed Drafts and Checks Pending Escheatment to the State	905,711	941,082
2502. Unfunded Commitment to Low Income Housing Tax Credit Property	287,510	423,698
2503. Payable for Collateral on Derivatives	200,000	200,000
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,393,221	1,564,780
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	493,100,339	493,983,301	1,177,882,614
2. Considerations for supplementary contracts with life contingencies	3,281,807	2,658,897	3,059,338
3. Net investment income	358,147,406	346,174,429	462,645,667
4. Amortization of Interest Maintenance Reserve (IMR)	(1,444,742)	(672,771)	(798,738)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	663,457	582,547	803,938
8.2 Charges and fees for deposit-type contracts	1,439	1,538	2,143
8.3 Aggregate write-ins for miscellaneous income	294,904	22,814,265	30,653,439
9. Totals (Lines 1 to 8.3)	854,044,610	865,542,206	1,674,248,401
10. Death benefits	73,875,242	145,972,826	182,815,396
11. Matured endowments (excluding guaranteed annual pure endowments)	1,380,518	1,482,392	2,190,330
12. Annuity benefits	242,773,318	191,343,907	247,303,463
13. Disability benefits and benefits under accident and health contracts	1,789,393	1,877,562	2,485,170
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	529,341,821	470,864,432	649,810,764
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	27,208,678	25,448,879	35,042,251
18. Payments on supplementary contracts with life contingencies	2,356,768	2,536,830	3,292,666
19. Increase in aggregate reserves for life and accident and health contracts	(180,197,137)	(227,395,672)	213,961,039
20. Totals (Lines 10 to 19)	698,528,601	612,131,156	1,336,901,079
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	43,762,381	25,269,138	41,243,586
22. Commissions and expense allowances on reinsurance assumed	0	1,621,596	2,142,405
23. General insurance expenses	67,636,113	73,364,567	100,749,621
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,523,273	7,177,298	9,465,438
25. Increase in loading on deferred and uncollected premiums	1,078,859	575,065	184,575
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,641,655)	46,316,298	45,524,146
27. Aggregate write-ins for deductions	9,217,929	5,279,386	7,385,954
28. Totals (Lines 20 to 27)	826,105,501	771,734,504	1,543,596,804
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	27,939,109	93,807,702	130,651,597
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	27,939,109	93,807,702	130,651,597
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	20,229,284	36,996,824	54,843,470
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,709,825	56,810,878	75,808,127
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 16,955,115 (excluding taxes of \$ 233,468 transferred to the IMR)	29,146,040	4,473,797	(5,986,881)
35. Net income (Line 33 plus Line 34)	36,855,865	61,284,675	69,821,246
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	980,556,292	1,092,838,077	1,092,838,077
37. Net income (Line 35)	36,855,865	61,284,675	69,821,246
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (5,538,409)	158,360	18,787,701	50,362,397
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	27,774,169	13,208,509	(11,601,123)
41. Change in nonadmitted assets	(31,583,967)	(9,397,601)	(50,343,889)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0		(2,717,287)
44. Change in asset valuation reserve	(2,957,535)	2,313,062	(3,903,129)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		36,100,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0		(200,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	30,246,892	86,196,346	(112,281,785)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,010,803,184	1,179,034,423	980,556,292
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	285,216	701,943	1,124,426
08.302. Miscellaneous Income	9,688	9,732	12,133
08.303. Reinsurance Assumed - Interest on Coinsurance Funds Withheld	0	22,102,590	29,516,880
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	294,904	22,814,265	30,653,439
2701. Securities Lending Interest Expense	6,821,793	3,210,038	4,651,173
2702. Pension Expense	2,394,298	2,069,348	2,734,781
2703. Miscellaneous Expense	1,838	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	9,217,929	5,279,386	7,385,954
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,117,800,026	497,206,157	1,181,483,621
2. Net investment income	371,827,849	373,881,805	512,223,764
3. Miscellaneous income	674,585	28,212,832	33,747,580
4. Total (Lines 1 to 3)	1,490,302,460	899,300,794	1,727,454,965
5. Benefit and loss related payments	891,786,980	839,303,047	1,121,706,287
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,591,572)	46,245,819	44,967,457
7. Commissions, expenses paid and aggregate write-ins for deductions	129,494,141	112,991,245	160,465,463
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 5,744,320 tax on capital gains (losses)	27,204,420	37,403,716	52,816,045
10. Total (Lines 5 through 9)	1,046,893,969	1,035,943,827	1,379,955,252
11. Net cash from operations (Line 4 minus Line 10)	443,408,491	(136,643,033)	347,499,713
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,994,403,014	2,214,645,649	2,723,422,680
12.2 Stocks	128,975,177	31,950,077	35,283,374
12.3 Mortgage loans	97,458,466	47,659,106	60,377,467
12.4 Real estate	0	0	0
12.5 Other invested assets	10,316,779	2,199,836	2,231,925
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	178,555	4,216	(1,365)
12.7 Miscellaneous proceeds	27,540,216	61,369,341	16,549,092
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,258,872,207	2,357,828,225	2,837,863,173
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,438,117,577	1,893,641,342	2,441,628,209
13.2 Stocks	23,833,649	69,854,927	159,492,949
13.3 Mortgage loans	444,593,000	60,943,673	120,518,482
13.4 Real estate	0	0	0
13.5 Other invested assets	33,299,124	2,907,892	3,902,668
13.6 Miscellaneous applications	19,108,653	76,469,833	24,295,129
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,958,952,003	2,103,817,667	2,749,837,437
14. Net increase (or decrease) in contract loans and premium notes	(1,204,388)	(1,463,881)	(2,138,666)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(698,875,408)	255,474,438	90,164,402
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	36,100,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	208,798,712	(129,878,680)	(228,090,659)
16.5 Dividends to stockholders	0	0	200,000,000
16.6 Other cash provided (applied)	(72,729,586)	193,646,128	149,191,202
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	136,069,126	63,767,448	(242,799,457)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(119,397,791)	182,598,853	194,864,658
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	289,040,330	94,175,672	94,175,672
19.2 End of period (Line 18 plus Line 19.1)	169,642,539	276,774,525	289,040,330

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0		0
2. Ordinary life insurance	188,854,943	188,969,107	249,897,616
3. Ordinary individual annuities	747,928,695	186,481,098	477,488,571
4. Credit life (group and individual)			0
5. Group life insurance		48,000,000	48,000,000
6. Group annuities	193,547,849	10,215,400	337,251,463
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,130,331,487	433,665,605	1,112,637,650
12. Deposit-type contracts	3,367,575,230	2,359,135,186	3,081,731,768
13. Total	4,497,906,717	2,792,800,791	4,194,369,418
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	36,855,865	69,821,246
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	36,855,865	69,821,246
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,010,803,184	980,556,292
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,010,803,184	980,556,292

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

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- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2018, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12667G-XD-0	1,344,309	1,327,022	17,287	1,327,022	1,308,699	06/30/2018
12668A-AL-9	1,534,245	1,530,098	4,147	1,530,098	1,496,366	06/30/2018
126694-HK-7	1,639,253	1,583,724	55,529	1,583,724	1,554,302	06/30/2018
225470-M6-7	2,809,106	2,378,017	431,089	2,378,017	2,377,874	06/30/2018
45660L-S8-3	2,141,235	1,964,923	176,312	1,964,923	1,964,934	06/30/2018
61749W-AK-3	1,724,476	1,682,060	42,416	1,682,060	1,643,336	06/30/2018
173100-AR-9	767,356	414,670	352,686	414,670	80,167	09/30/2018
45660L-3T-4	2,952,137	2,892,917	59,220	2,892,917	2,721,667	09/30/2018
760985-7P-0	476,223	463,678	12,545	463,678	432,027	09/30/2018
Total	XXX	XXX	1,151,231	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2018:

a. The aggregate amount of unrealized losses:

- | | |
|------------------------|------------|
| 1. Less than 12 Months | 38,914,007 |
| 2. 12 Months or Longer | 10,956,148 |

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

- | | |
|------------------------|---------------|
| 1. Less than 12 Months | 2,020,670,775 |
| 2. 12 Months or Longer | 203,116,906 |

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$298.5 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

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N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	495,607	—	495,607

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	—	—	—

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$1,700.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	14,942,945	14,942,945	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,055	38,320,055	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	53,263,000	53,263,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,700,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	14,820,067	14,820,067	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,033	38,320,033	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	53,140,100	53,140,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,800,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	14,942,945	14,942,945	—	—	—	—
2. Class B	—	—	—	—	—	—
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)						
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)						

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,693,806,953	1,707,033,200	1,364,143,982
2. Current Year General Account Total Collateral Pledged	1,693,806,953	1,707,033,200	1,364,143,982
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,498,490,433	1,467,991,805	1,202,296,177
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)			
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)			
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)			
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)			

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,722,029,182	1,726,669,977	1,443,693,982
2. Current Year General Account Maximum Collateral Pledged	1,722,029,182	1,726,669,977	1,443,693,982
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,679,238,202	1,634,077,630	1,458,393,443

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,364,143,982	1,364,143,982	—	1,353,415,377
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,364,143,982	1,364,143,982	—	1,353,415,377
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,202,296,177	1,202,296,177	—	1,185,154,500
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,202,296,177	1,202,296,177	—	1,185,154,500

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,443,693,982	1,443,693,982	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,443,693,982	1,443,693,982	—
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)			

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c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

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

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: RMBS	—	1,395,881	—	1,395,881	—
Bonds: Exchange traded funds	30,852,450	—	—	30,852,450	—
Common stock: Unaffiliated	220,693,263	—	—	220,693,263	—
Derivative assets: Credit default swaps	—	460,990	—	460,990	—
Derivative assets: Stock warrants	—	34,609	—	34,609	—
Separate account assets *	21,534,102	46,367,569	—	67,901,671	—
Total assets at fair value	273,079,815	48,259,049	—	321,338,864	—

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

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

(2) Not applicable.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

Derivative investments included in Level 2 consist of credit default swaps and stock warrants. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal and corporate bonds. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

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B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	10,191,806,367	10,169,765,015	33,367,190	10,086,350,290	72,088,887	—	—
Common stock: Unaffiliated**	273,956,263	273,956,263	273,956,263	—	—	—	—
Preferred stock	22,053,315	21,051,214	—	9,183,848	12,869,467	—	—
Mortgage loans	1,228,090,769	1,228,537,406	—	—	1,228,090,769	—	—
Cash, cash equivalents, & short-term investments	170,082,660	169,642,548	170,082,660	—	—	—	—
Other invested assets: Surplus notes	38,964,854	33,502,748	—	38,964,854	—	—	—
Securities lending reinvested collateral assets	17,852,356	17,852,356	17,852,356	—	—	—	—
Derivative assets	495,599	495,599	—	495,599	—	—	—
Separate account assets	70,262,333	70,258,259	23,372,969	46,889,364	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(7,853,356,834)	(7,681,543,782)	—	—	(7,853,356,834)	—	—
Derivative liabilities	(68,763)	—	—	—	(68,763)	—	—
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	—	—
Separate account liabilities *	(2,420,201)	(2,375,625)	—	—	(2,420,201)	—	—
Securities lending liability	(299,678,878)	(299,678,878)	—	(299,678,878)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.

**Includes FHLB common stock which is held at cost.

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

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

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

Derivative Instruments

The fair values of credit default swaps are determined through the use of third-party pricing services or models utilizing market observable inputs. The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance.

On January 1, 2018, a reinsurance agreement with Reinsurance Group of America (RGA) was recaptured with no impact to net income or surplus. The recapture resulted in a reduction of both assets and liabilities of \$621.1 million; on the Summary of Operations, the recapture resulted in a \$621.1 million premium reversal - in the *Premium and annuity considerations* line - which was offset by a \$611.3 million reserve release - in the *Increase in aggregate reserves* line - and a \$9.8 million adjustment for incurred, but not reported, amounts in the *Death benefits* line.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments payable					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 26,284,227
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 120,221,310	\$ 136,014,639
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 180,527,396	\$ 181,189,564
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 300,748,706	\$ 317,204,203
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
 If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company
GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | |
|----------------------------------------------------------------------------------------------------------------------|----------------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ 298,473,374 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ 298,342,971 |
| 16.3 Total payable for securities lending reported on the liability page | \$ 299,678,878 |

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No
- 18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities? Yes No

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$ 1,219,260,205
1.14	Total Mortgages in Good Standing	<u>\$ 1,219,260,205</u>
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	<u>\$ 9,277,200</u>
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	<u>\$ 0</u>
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	<u>\$ 1,228,537,405</u>
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	<u>\$ 0</u>
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	773,491	8,760,345		9,533,836	735,387
2. Alaska	AK	L	48,938	0		48,938	0
3. Arizona	AZ	L	783,422	21,043,261		21,826,683	636,145
4. Arkansas	AR	L	300,353	10,081,944		10,382,297	0
5. California	CA	L	5,540,900	72,327,781		77,868,681	7,825,824
6. Colorado	CO	L	607,604	16,664,831		17,272,435	1,089,598
7. Connecticut	CT	L	627,641	14,323,975		14,951,616	905,148
8. Delaware	DE	L	344,225	3,550,352		3,894,577	280,000
9. District of Columbia	DC	L	238,368	2,130,789		2,369,157	0
10. Florida	FL	L	10,254,184	56,411,402		66,665,586	1,590,317
11. Georgia	GA	L	1,121,488	16,836,402		17,957,890	1,464,350
12. Hawaii	HI	L	982,314	2,787,327		3,769,641	0
13. Idaho	ID	L	88,836	2,461,707		2,550,543	0
14. Illinois	IL	L	10,649,679	26,490,821		37,140,500	748,153
15. Indiana	IN	L	14,382,739	9,690,869		24,073,608	0
16. Iowa	IA	L	120,639	2,393,589		2,514,228	0
17. Kansas	KS	L	551,518	3,742,712		4,294,230	529,721
18. Kentucky	KY	L	9,715,233	7,719,300		17,434,533	293,810
19. Louisiana	LA	L	4,479,107	16,235,537		20,714,644	1,297,809
20. Maine	ME	L	94,614	650,000		744,614	0
21. Maryland	MD	L	3,595,925	9,916,246		13,512,171	740,674
22. Massachusetts	MA	L	503,633	50,760,782		51,264,415	2,234,509
23. Michigan	MI	L	8,093,005	32,734,403		40,827,408	1,756,588
24. Minnesota	MN	L	2,092,296	39,668,460		41,760,756	367,274
25. Mississippi	MS	L	1,573,873	6,421,527		7,995,400	0
26. Missouri	MO	L	3,393,848	16,089,992		19,483,840	2,922,323
27. Montana	MT	L	27,704	1,235,781		1,263,485	0
28. Nebraska	NE	L	59,341	2,062,743		2,122,084	175,000
29. Nevada	NV	L	330,812	1,662,640		1,993,452	0
30. New Hampshire	NH	L	6,152	3,000		9,152	0
31. New Jersey	NJ	L	2,876,260	39,920,288		42,796,548	774,862
32. New Mexico	NM	L	120,443	7,237,804		7,358,247	0
33. New York	NY	N	158,965	1,310		160,275	0
34. North Carolina	NC	L	13,860,017	27,624,481		41,484,498	2,024,299
35. North Dakota	ND	L	12,852	13,185,000		13,197,852	0
36. Ohio	OH	L	49,875,396	84,796,968		134,672,364	3,323,580,264
37. Oklahoma	OK	L	1,164,151	14,002,165		15,166,316	1,007,539
38. Oregon	OR	L	174,310	7,894,793		8,069,103	0
39. Pennsylvania	PA	L	23,755,207	33,675,796		57,431,003	1,607,135
40. Rhode Island	RI	L	7,039	0		7,039	0
41. South Carolina	SC	L	1,610,300	18,682,769		20,293,069	1,275,333
42. South Dakota	SD	L	30,608	577,411		608,019	0
43. Tennessee	TN	L	2,328,934	9,651,836		11,980,770	135,528
44. Texas	TX	L	3,513,548	57,906,929		61,420,477	8,457,311
45. Utah	UT	L	231,310	8,987,925		9,219,235	720,918
46. Vermont	VT	L	5,203	1,045,215		1,050,418	0
47. Virginia	VA	L	959,323	22,193,837		23,153,160	849,260
48. Washington	WA	L	267,948	15,807,995		16,075,943	556,232
49. West Virginia	WV	L	2,562,740	2,101,992		4,664,732	344,618
50. Wisconsin	WI	L	2,126,110	120,246,704		122,372,814	649,301
51. Wyoming	WY	L	23,379	1,076,808		1,100,187	0
52. American Samoa	AS	N	1,752	0		1,752	0
53. Guam	GU	L	0	0		0	0
54. Puerto Rico	PR	N	3,543	0		3,543	0
55. U.S. Virgin Islands	VI	N	685	0		685	0
56. Northern Mariana Islands	MP	N	0	0		0	0
57. Canada	CAN	N	0	0		0	0
58. Aggregate Other Aliens	OT	XXX	3,093	0	0	3,093	0
59. Subtotal	XXX		187,054,998	941,476,544	0	1,128,531,542	3,367,575,230
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,799,945	0	0	1,799,945	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		188,854,943	941,476,544	0	1,130,331,487	3,367,575,230
96. Plus Reinsurance Assumed	XXX		(336,801,963)	(284,297,515)	0	(621,099,478)	0
97. Totals (All Business)	XXX		(147,947,020)	657,179,029	0	509,232,009	3,367,575,230
98. Less Reinsurance Ceded	XXX		15,472,701	0	0	15,472,701	0
99. Totals (All Business) less Reinsurance Ceded	XXX		(163,419,721)	657,179,029	0	493,759,308	3,367,575,230
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX		3,093	0	0	3,093	0
58002.	XXX		0	0	0	0	0
58003.	XXX		0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		3,093	0	0	3,093	0
9401.	XXX		0	0	0	0	0
9402.	XXX		0	0	0	0	0
9403.	XXX		0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....6

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

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

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	41.160	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.040	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FIPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FIPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FIPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FIPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FIPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FIPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FIPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FIPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FIPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FIPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FIPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FIPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FIPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FIPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FIPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	26-3806561				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Proffilment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				Lafontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Somterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Ins Co	OH	LDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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



NONE

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	881,408,388	821,277,609
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	444,593,000	105,800,000
2.2 Additional investment made after acquisition		14,718,482
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	97,458,466	60,377,467
8. Deduct amortization of premium and mortgage interest points and commitment fees	5,515	10,236
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,228,537,407	881,408,388
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,228,537,407	881,408,388
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,228,537,407	881,408,388

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	246,426,583	236,263,420
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	21,196,780	82,080
2.2 Additional investment made after acquisition	11,966,156	3,517,948
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	(726,868)	8,856,943
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	10,316,779	2,231,925
8. Deduct amortization of premium and depreciation	30,780	39,522
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		22,360
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	268,515,092	246,426,583
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	268,515,092	246,426,583

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,246,343,710	10,422,709,217
2. Cost of bonds and stocks acquired	2,461,951,226	2,601,121,158
3. Accrual of discount	5,961,259	7,428,862
4. Unrealized valuation increase (decrease)	(6,816,866)	18,176,471
5. Total gain (loss) on disposals	52,001,838	12,160,106
6. Deduct consideration for bonds and stocks disposed of	2,124,034,111	2,758,706,054
7. Deduct amortization of premium	30,308,346	44,845,178
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	4,967,487	11,700,872
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	655,920	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,600,787,143	10,246,343,710
12. Deduct total nonadmitted amounts	134,433,014	118,548,026
13. Statement value at end of current period (Line 11 minus Line 12)	10,466,354,129	10,127,795,684

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,342,269,616	834,188,993	970,674,989	45,761,922	6,314,853,089	6,342,269,616	6,251,545,542	6,102,186,365
2. NAIC 2 (a)	3,321,133,715	3,123,283,295	3,172,471,552	(31,186,742)	3,106,400,768	3,321,133,715	3,240,758,716	3,119,754,080
3. NAIC 3 (a)	464,555,031	17,453,850	22,010,117	(19,609,109)	518,829,207	464,555,031	440,389,655	436,621,882
4. NAIC 4 (a)	308,224,161	11,903,414	5,385,683	(9,420,923)	302,766,940	308,224,161	305,320,969	279,798,649
5. NAIC 5 (a)	29,252,661	0	71,393	8,009,975	31,095,169	29,252,661	37,191,243	34,607,084
6. NAIC 6 (a)	7,156,047	0	9,499	(43,100)	7,245,398	7,156,047	7,103,448	7,273,715
7. Total Bonds	10,472,591,231	3,986,829,552	4,170,623,233	(6,487,977)	10,281,190,571	10,472,591,231	10,282,309,573	9,980,241,775
PREFERRED STOCK								
8. NAIC 1	15,336,390	0	0	0	15,336,390	15,336,390	15,336,390	15,336,390
9. NAIC 2	3,593,186	0	0	0	3,593,186	3,593,186	3,593,186	3,593,186
10. NAIC 3	2,121,638	0	0	0	2,121,638	2,121,638	2,121,638	2,121,638
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	21,051,214	0	0	0	21,051,214	21,051,214	21,051,214	21,051,214
15. Total Bonds and Preferred Stock	10,493,642,445	3,986,829,552	4,170,623,233	(6,487,977)	10,302,241,785	10,493,642,445	10,303,360,787	10,001,292,989

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$23,473,304 ; NAIC 2 \$89,071,251 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	38,131,887
2. Cost of short-term investments acquired	20,844,460	41,559,389
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	142,123	0
6. Deduct consideration received on disposals	20,986,583	79,688,427
7. Deduct amortization of premium	0	2,849
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	727,772
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	(175,283)
4. Total gain (loss) on termination recognized	
5. Considerations received/(paid) on terminations	
6. Amortization	(56,885)
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	495,604
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	495,604

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
125896A*1	OMS Energy 125896BE9	2	15,000,000	15,339,126	15,133,445	10/27/2014	12/20/2019	Deutsche Bank	169,440	169,440	50185V-AA-1	LCOM 2014-909 A	1FM	15,169,686	14,964,005
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,614,611	15,627,903	10/23/2014	12/20/2019	Morgan Stanley	174,930	174,930	06539L-AZ-3	BN 2018-BN13	1FM	15,439,681	15,452,973
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,210,261	10,199,303	10/23/2014	12/20/2019	Morgan Stanley	116,620	116,620	91830M-AA-4	VNDO 2013-PENN A	1FM	10,093,641	10,082,683
9999999 - Totals				41,163,998	40,960,650	XXX	XXX	XXX	460,990	460,990	XXX	XXX	XXX	40,703,008	40,499,660

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

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	2	41,039,432	2	40,924,185	2	40,826,457			2	41,039,432
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX	337,543	XXX		XXX	337,543
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	115,247	XXX	97,728	XXX		XXX		XXX	212,975
7. Ending Inventory	2	40,924,185	2	40,826,457	2	41,164,000	0	0	2	41,164,000

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.....	495,599
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)	495,599
4. Part D, Section 1, Column 5	495,599
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	426,836
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	426,836
10. Part D, Section 1, Column 8	495,599
11. Part D, Section 1, Column 9	(68,763)
12. Total (Line 9 minus Line 10 minus Line 11)	0
	Potential Exposure Check
13. Part A, Section 1, Column 21	40,114,844
14. Part B, Section 1, Column 20	
15. Part D, Section 1, Column 11	40,114,844
16. Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	231,100,299	37,440,662
2. Cost of cash equivalents acquired	12,590,822,379	15,006,734,408
3. Accrual of discount	0	118
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	44,440	14,071
6. Deduct consideration received on disposals	12,677,507,840	14,813,088,960
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	144,459,278	231,100,299
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	144,459,278	231,100,299

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0001206	Longwood		FL		07/12/2018	4.430	36,036,000	0	60,000,000
0001207	Carmel		IN		09/10/2018	4.500	33,500,000	0	45,700,000
0001208	Carmel		IN		09/10/2018	8.000	2,660,000	0	45,700,000
0001209	Northlake		TX		09/18/2018	4.310	41,500,000	0	71,500,000
0001210	Columbus		OH		09/26/2018	4.780	57,500,000	0	80,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other							171,196,000	0	302,900,000
0899999. Total Mortgages in good standing							171,196,000	0	302,900,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							171,196,000	0	302,900,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0001150	Spartanburg	SC		09/08/2009	08/22/2018	10,509,571	0	0	0	0	0	0	10,285,884	10,285,884	0	0	0
0001160	West Valley	UT		04/28/2011	07/26/2018	31,500,843	0	0	0	0	0	0	31,122,272	31,122,273	0	0	0
0001180	Spartanburg	SC		08/15/2014	08/22/2018	1,862,761	0	0	0	0	0	0	1,831,604	1,831,604	0	0	0
0199999. Mortgages closed by repayment						43,873,175	0	0	0	0	0	0	43,239,760	43,239,761	0	0	0
0001094	Fremont	CA		08/17/2001		3,376,708	0	0	0	0	0	0	0	210,233	0	0	0
0001106	Germentown	TN		09/06/2002		7,662,676	0	0	0	0	0	0	0	81,837	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,536,031	0	0	0	0	0	0	0	34,880	0	0	0
0001112	Indianapolis	IN		12/19/2002		462,082	0	0	0	0	0	0	0	50,274	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,822,491	0	0	0	0	0	0	0	37,706	0	0	0
0001126	Austin	TX		09/24/2004		8,540,536	0	0	0	0	0	0	0	57,860	0	0	0
0001131	Austin	TX		10/25/2005		1,704,027	0	0	0	0	0	0	0	33,045	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,984,141	0	0	0	0	0	0	0	37,901	0	0	0
0001141	San Antonio	TX		04/09/2008		30,912,045	0	0	0	0	0	0	0	165,708	0	0	0
0001144	Owasso	OK		09/23/2008		7,229,774	0	0	0	0	0	0	0	55,991	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		22,820,000	0	0	0	0	0	0	0	30,160	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,509,571	0	0	0	0	0	0	0	56,901	0	0	0
0001151	Lorton	VA		09/28/2009		17,899,167	0	0	0	0	0	0	0	392,015	0	0	0
0001155	Melbourne	FL		07/08/2010		11,565,667	0	0	0	0	0	0	0	530,378	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,314,057	0	0	0	0	0	0	0	38,892	0	0	0
0001158	Orlando	FL		01/31/2011		6,757,629	0	0	0	0	0	0	0	86,066	0	0	0
0001160	West Valley	UT		04/28/2011		31,500,843	0	0	0	0	0	0	0	54,860	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,294,719	0	0	0	0	0	0	0	79,486	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,228,676	0	0	0	0	0	0	0	48,009	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
0001166	Puyallup	WA		02/24/2012		16,202,252	0	0	0	0	0	0	0	197,601	0	0	0	
0001170	Austin	TX		03/29/2012		12,813,335	0	0	0	0	0	0	0	52,442	0	0	0	
0001171	McCalla	AL		05/01/2012		26,068,819	0	0	0	0	0	0	0	143,847	0	0	0	
0001173	American Canyon	CA		11/14/2012		35,076,015	0	0	0	0	0	0	0	275,591	0	0	0	
0001175	Destin	FL		01/03/2013		36,312,410	0	0	0	0	0	0	0	178,189	0	0	0	
0001176	National City	CA		02/27/2013		9,599,084	0	0	0	0	0	0	0	72,712	0	0	0	
0001177	South Attleboro	MA		07/22/2013		45,490,792	0	0	0	0	0	0	0	253,188	0	0	0	
0001178	Lorton	VA		09/18/2013		6,831,260	0	0	0	0	0	0	0	48,979	0	0	0	
0001179	Houston	TX		10/10/2013		20,900,798	0	0	0	0	0	0	0	168,666	0	0	0	
0001180	Spartanburg	SC		08/15/2014		1,862,761	0	0	0	0	0	0	0	7,892	0	0	0	
0001181	Melbourne	FL		09/02/2014		1,661,289	0	0	0	0	0	0	0	50,999	0	0	0	
0001182	Raleigh	NC		11/14/2014		25,088,107	0	0	0	0	0	0	0	94,157	0	0	0	
0001183	Roseville	CA		11/20/2014		2,714,297	0	0	0	0	0	0	0	26,392	0	0	0	
0001184	Greenville	SC		12/11/2014		13,802,550	0	0	0	0	0	0	0	74,428	0	0	0	
0001185	Owings Mills	MD		01/29/2015		21,689,300	0	0	0	0	0	0	0	97,366	0	0	0	
0001186	Rocky River	OH		02/10/2015		28,514,343	0	0	0	0	0	0	0	142,920	0	0	0	
0001187	Newport	KY		03/17/2015		46,300,000	0	0	0	0	0	0	0	179,657	0	0	0	
0001189	Cincinnati	OH		10/02/2015		10,067,413	0	0	0	0	0	0	0	50,429	0	0	0	
0001190	Cincinnati	OH		10/02/2015		41,766,956	0	0	0	0	0	0	0	206,032	0	0	0	
0001191	Greenville	SC		12/07/2015		25,809,608	0	0	0	0	0	0	0	102,854	0	0	0	
0001193	Santa Monica	CA		06/30/2016		24,254,577	0	0	0	0	0	0	0	157,456	0	0	0	
0001194	San Jose	CA		10/07/2016		44,006,512	0	0	0	0	0	0	0	222,325	0	0	0	
0001196	Apex	NC		09/21/2017		13,961,007	0	0	0	0	0	0	0	60,253	0	0	0	
0001198	Newport	KY		12/19/2017		10,700,000	0	0	0	0	0	0	0	87,477	0	0	0	
0001199	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	73,734	0	0	0	
0001200	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	50,619	0	0	0	
0001201	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	74,612	0	0	0	
0299999. Mortgages with partial repayments						728,614,325	0	0	0	0	0	0	0	5,233,019	0	0	0	
0599999 - Totals						772,487,500	0	0	0	0	0	0	0	43,239,760	48,472,780	0	0	0

E02.1

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	AUDAX MEZZANINE IV ExWorks Capital Fund Fund II	WILMINGTON	DE	AUDAX MEZZANINE IV ExWorks Capital Fund Fund II	.9/30/2016 .9/30/2017	.09/30/2016 .09/30/2017		0 10,000,000	294,359 6,000,000	0 0	4,873,084 0	0.416 0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								10,000,000	6,294,359	0	4,873,084	XXX
4499999. Total - Unaffiliated								10,000,000	6,294,359	0	4,873,084	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								10,000,000	6,294,359	0	4,873,084	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND 17.39% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	.06/29/2006	.08/15/2018	7,188,749														
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND 33.30% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	.06/30/2011	.08/15/2018	4,427,914														
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								11,616,663	0	0	0	0	0	1,886,167	1,886,167	0	0	0	0		
	AUDAX MEZZANINE IV ExWorks Capital Fund Fund II	WILMINGTON	DE	AUDAX MEZZANINE IV ExWorks Capital Fund Fund II	.09/30/2016 .09/30/2017	.07/10/2018 .07/16/2018	143,401 6,000,000												103,063		
	Golub Capital Partners Golub Capital Partners 11			Golub Capital Partners Golub Capital Partners 11	.04/01/2018	.07/26/2018	131,789												0		
1599999. Joint Venture Interests - Common Stock - Unaffiliated								6,275,190	0	0	0	0	0	6,275,190	6,275,190	0	0	0	0	103,063	
4499999. Total - Unaffiliated								17,891,853	0	0	0	0	0	8,161,357	8,161,357	0	0	0	0	103,063	
4599999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals								17,891,853	0	0	0	0	0	8,161,357	8,161,357	0	0	0	0	103,063	

E03

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36230R-NJ-6	G2 #756703 4.501% 11/20/61		07/01/2018	Interest Capitalization		44,194	44,194	.0	1
36230U-YF-0	G2 4.686% 09/20/61		09/01/2018	Interest Capitalization		6,749	6,749	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2018	Interest Capitalization		26,376	26,376	.0	1
38378K-YB-9	GNR 2013-105 IO 0.492% 06/16/54		07/19/2018	PERFORMANCE TRUST CAPITAL		1,343,493	.0	17,956	1
38378N-YB-3	GNR 2014-24 KZ 3.984% 01/16/54		09/01/2018	Interest Capitalization		11,881	11,881	.0	1
38378X-FU-0	GNR 2014-112 IO 0.980% 01/16/48		07/17/2018	PERFORMANCE TRUST CAPITAL		135,106	.0	1,387	1
690353-3H-8	OPIC AGENCY DEBENTURES 1.833% 07/07/40		07/10/2018	MERRILL LYNCH-NY-FX INC		1,400,000	1,400,000	.0	1
690353-D9-5	OPIC 1.833% 10/10/25		07/12/2018	MERRILL LYNCH-NY-FX INC		1,924,907	1,924,907	.209	1
690353-X0-5	OPIC VDON 1.833% 07/15/25		07/12/2018	WELLS FARGO		1,611,111	1,611,111	.7468	1
690353-Z8-3	OPIC AGENCY DEBENTURES 1.833% 07/07/40		07/13/2018	BANK of AMERICA SEC		800,000	800,000	.280	1
0599999. Subtotal - Bonds - U.S. Governments						7,303,817	5,825,218	27,280	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2018	Interest Capitalization		12,988	12,988	.0	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		09/01/2018	Interest Capitalization		19,431	19,431	.0	1
31378D-AR-4	FHR 4380 ZG 3.000% 04/15/53		09/01/2018	Interest Capitalization		17,711	17,711	.0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		09/01/2018	Interest Capitalization		35,587	35,587	.0	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		09/04/2018	Interest Capitalization		39,631	39,631	.0	1
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.590% 07/31/28		08/02/2018	BARCLAYS		40,500,000	40,500,000	.0	1FE
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 2.350% 11/01/39		07/19/2018	PNC CAPITAL MARKETS		400,000	400,000	.399	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						41,025,348	41,025,348	399	XXX
00003F-AC-7	A&E TELEVISION PP 3.780% 08/22/24		08/03/2018	ALLISON-WILLIAMS CO		11,821,920	12,000,000	216,720	1
00084D-AT-7	ABN AMRO BANK 3.400% 08/27/21		08/21/2018	MORGAN STANLEY FIXED INC		499,635	500,000	.0	1FE
00287Y-BE-8	ABBVIE INC 3.375% 11/14/21		09/13/2018	MORGAN STANLEY FIXED INC		199,656	200,000	.0	2FE
007589-AA-2	ADVOCATE HEALTH 3.829% 08/15/28		08/07/2018	J P MORGAN SEC FIXED INC		6,000,000	6,000,000	.0	1FE
00912X-BE-3	AIR LEASE CORP 3.500% 01/15/22		09/10/2018	WELLS FARGO		496,450	500,000	.0	2FE
009363-AM-4	AIRGAS INC 2.900% 11/15/22		08/07/2018	MESIROW FINANCIAL		979,570	1,000,000	6,767	1FE
025816-BW-8	AMERICAN EXPRESS CO 3.700% 08/03/23		07/31/2018	BANK of AMERICA SEC		14,984,400	15,000,000	.0	1FE
048303-CF-6	ATLANTIC CITY ELECTRIC 3.375% 09/01/24		08/07/2018	MESIROW FINANCIAL		10,819,050	11,000,000	162,938	1FE
05377R-BZ-6	AESOP 2015-1A C 3.960% 07/20/21		09/07/2018	Cantor Fitzgerald Fixed		992,422	1,000,000	2,310	2AM
05524H-AA-6	BANC OF AMERICA 2013DSNYLYNCH SERICL 3.215% 09/15/26		07/26/2018	KGS-ALPHA CAPITAL MARKETS		665,156	665,000	.865	1FE
05531F-BE-2	BB&T CORPORATION 3.700% 06/05/25		08/29/2018	Various		8,736,418	8,735,000	77,200	1FE
05549G-AA-9	BHMS 2018-ATLS A 3.408% 07/15/35		07/13/2018	CITIGROUP GLOBAL MKTS		21,850,000	21,850,000	.0	1FE
05549R-AA-5	BBCMS 2018-CBM A 3.165% 07/15/37		07/19/2018	BARCLAYS		12,500,000	12,500,000	.0	1FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61		07/23/2018	WELLS FARGO		15,817,634	15,358,000	1,789	1FE
07274N-AS-2	BAYER US FINANCE II LLC 1.850% 11/15/18		07/10/2018	Taxable Exchange		996,975	1,000,000	2,826	2FE
07274N-BE-2	BAYER US FINANCE II LLC 4.650% 11/15/43		07/10/2018	Taxable Exchange		3,864,712	4,000,000	28,417	2FE
07330M-AA-5	BRANCH BANKING & TRUST 3.800% 10/30/26		08/29/2018	MITSUBISHI UFJ SECURITIES		2,506,127	2,505,000	31,730	1FE
08160B-AE-4	BRANK 2018-B5 ASB 4.158% 07/15/51		07/27/2018	J P MORGAN SEC FIXED INC		15,310,914	14,865,000	34,341	1FE
084664-CQ-2	BERKSHIRE HATHAWAY INC 4.200% 08/15/48		08/07/2018	BANK of AMERICA SEC		3,979,720	4,000,000	.0	1FE
092113-AQ-2	BLACK HILLS CORP 4.350% 05/01/33		08/14/2018	J P MORGAN SEC FIXED INC		3,981,720	4,000,000	.0	2FE
12512J-AT-1	CD 2018-CD 7 ASB 4.213% 08/15/51		08/02/2018	DEUTSCHE BANK		8,239,862	8,000,000	21,533	1FE
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		09/01/2018	Interest Capitalization		7,479	7,479	.0	1FM
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		07/02/2018	DEUTSCHE BANK		2,027,340	2,075,000	748	1FE
12647M-DU-6	CSMC 2013-6 B3 3.315% 08/25/43		08/21/2018	GUGGENHEIM CAPITAL MARKETS		6,933,612	7,067,226	14,303	1FE
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		07/11/2018	CREDIT SUISSE FIRST BOSTON		29,084,100	29,777,354	43,425	1FE
12656*-AG-7	CSL LMTO PP 3.200% 03/26/23		07/23/2018	PRIVATE PLACEMENT		976,280	1,000,000	11,200	1
12656*-AL-6	CSL LMTO PP 2.970% 10/13/28		07/23/2018	PRIVATE PLACEMENT		3,200,435	3,500,000	31,474	1
18539U-AA-3	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		09/17/2018	RBC/DAIN		2,905,000	2,905,000	.0	3FE
20826J-AA-6	Conn Funding II 2018A SER 2018A CL A 3.250% 01/15/23		08/09/2018	CREDIT SUISSE FIRST BOSTON		199,992	200,000	.0	2AM
22160K-AM-7	COSTCO WHOLESALE CORP 3.000% 05/18/27		08/21/2018	BANK of AMERICA SEC		4,219,120	4,383,000	34,699	1FE
22541L-AE-3	CSFB 7.125% 07/15/32		07/16/2018	CREDIT SUISSE FIRST BOSTON		5,142,480	4,000,000	2,375	1FE
24422E-UK-3	JOHN DEERE CAPITAL 3.125% 09/10/21		09/05/2018	GOLDMAN SACHS		199,938	200,000	.0	1FE
25272K-AA-1	DELL 1st Lien 3.480% 06/01/19		09/06/2018	GOLDMAN SACHS		2,508,525	2,500,000	23,925	2FE
254672-UH-9	DISCOVER BANK 2.600% 11/13/18		08/22/2018	J P MORGAN SEC FIXED INC		18,698,691	18,700,000	136,400	2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		08/21/2018	JEFFERIES & CO		4,649,220	4,500,000	99,225	2FE
28273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		09/11/2018	MORGAN STANLEY FIXED INC		3,825,985	3,700,000	177,456	2FE
31677Q-BM-0	FIFTH THIRD BANK 3.950% 07/28/25		07/23/2018	MORGAN STANLEY FIXED INC		12,000,000	12,000,000	.0	1FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		09/05/2018	Various		6,803,003	6,711,000	224,877	5FE
36255W-AA-3	GSM 2018-RIVR A 3.115% 07/15/35		07/17/2018	GOLDMAN SACHS		14,521,000	14,521,000	.0	1FE
40573L-AA-4	HALFMOON PARENT INC 2.684% 03/17/20		09/07/2018	MORGAN STANLEY FIXED INC		3,650,000	3,650,000	.0	2FE
40573L-AW-6	HALFMOON PARENT INC 4.900% 12/15/48		09/06/2018	MORGAN STANLEY FIXED INC		9,977,500	10,000,000	.0	2FE
411707-AD-4	HNGRY 2018-1A A11 4.959% 06/20/48		09/19/2018	CREDIT SUISSE FIRST BOSTON		1,749,727	1,750,000	.241	2AM
42806D-AB-5	HERTZ SER 2015A CL B 3.520% 03/25/21		09/27/2018	Cantor Fitzgerald Fixed		198,711	200,000	.117	1FE

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STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
428060-AJ-8	HERTZ SER 20153A CL B 3.710% 09/25/21		09/27/2018	Cantor Fitzgerald Fixed		198,633	200,000	.124	1FE
428060-AK-5	HERTZ 2015-3A C 4.440% 09/25/21		08/30/2018	J P MORGAN SEC FIXED INC		496,250	500,000	.555	2AM
428240-BC-2	HP ENTERPRISE CO 3.500% 10/05/21		09/10/2018	CITIGROUP GLOBAL MKTS		199,722	200,000	.0	2FE
44891A-AE-7	HYUNDAI CAPITAL AMERICA 2.500% 03/18/19		07/24/2018	FIFTH THIRD BANK		338,722	340,000	3.022	2FE
45866F-AJ-3	INTERCONTINENTALEXCHANGE 3.750% 09/21/28		08/06/2018	WELLS FARGO		4,465,755	4,500,000	.0	1FE
459506-AJ-0	Fragrances Inc 3.400% 09/25/20		09/24/2018	MORGAN STANLEY FIXED INC		199,936	200,000	.0	2FE
460690-BM-1	INTERPUBLIC GROUP 3.500% 10/01/20		09/18/2018	CITIGROUP GLOBAL MKTS		199,614	200,000	.0	2FE
483050-AC-7	KAI SER FOUNDATION HOSPIT 3.150% 05/01/27		08/01/2018	WELLS FARGO		5,754,090	6,000,000	48.300	1FE
55279H-AE-0	M&T TRUST CO 2.300% 01/30/19		08/17/2018	GOLDMAN SACHS		4,430,255	4,435,000	5.950	1FE
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		08/17/2018	GOLDMAN SACHS		7,981,257	8,015,000	13.024	1FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		09/26/2018	PRIVATE PLACEMENT		9,000,000	9,000,000	.0	2FE
61768F-AA-8	MORGAN STANLEY C2018BOP TRUST SER CL 3.015% 08/15/33		08/15/2018	MORGAN STANLEY FIXED INC		200,000	200,000	.0	1FE
665228-EF-5	NORTHERN IL GAS PP 4.080% 08/16/39		08/10/2018	PRIVATE PLACEMENT		5,000,000	5,000,000	.0	1Z
678858-BT-7	OKLAHOMA GAS & ELECTRIC 3.800% 08/15/28		08/14/2018	MIZUHO SECURITIES USA INC		4,990,550	5,000,000	.0	1FE
69371R-P4-2	PACCAR FINANCIAL CORP 3.150% 08/08/21		08/06/2018	CITIGROUP GLOBAL MKTS		199,938	200,000	.0	1FE
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		07/26/2018	Various		2,373,429	2,346,000	.0	4FE
717081-EK-5	PFIZER INC 4.200% 09/15/48		09/04/2018	BANK OF AMERICA SEC		4,988,100	5,000,000	.0	1FE
72703P-AA-1	PLNT 2018-1A A21 4.262% 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKETS		13,000,000	13,000,000	.0	2AM
72703P-AB-9	PLNT 2018-1A A21I 4.666% 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKETS		15,000,000	15,000,000	.0	2AM
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		07/05/2018	BARCLAYS		1,436,669	1,458,000	16.852	2FE
741503-BC-9	PRICELINE GROUP INC. 3.550% 03/15/28		07/18/2018	DEUTSCHE BANK		4,807,150	5,000,000	61.632	2FE
74331M-AF-3	PROG 2018-SFR3 F 5.368% 10/17/35		09/21/2018	MORGAN STANLEY FIXED INC		7,249,776	7,250,000	.0	3AM
759187-CD-7	REGIONS BANK 3.374% 08/13/21		08/08/2018	RBC/DAIN		5,400,000	5,400,000	.0	2FE
78013X-RJ-9	ROYAL BANK OF CANADA 2.647% 07/22/20		07/23/2018	RBC/DAIN		11,700,000	11,700,000	.0	1FE
78355H-KJ-7	RYDER SYSTEM INC 3.500% 06/01/21		07/30/2018	NETSCOUT SECURITIES		199,922	200,000	.0	2FE
78444F-AG-1	SL GREEN OPERATING PARTN 3.295% 08/16/21		07/26/2018	DEUTSCHE BANK		240,000	240,000	.0	2FE
855244-AQ-2	STARBUCKS CORP 3.800% 08/15/25		08/08/2018	MORGAN STANLEY FIXED INC		4,995,400	5,000,000	.0	2FE
86421Q-AE-2	STWD SER CL 3.515% 05/15/35		09/06/2018	WELLS FARGO		250,000	250,000	.0	1FE
86421Q-AJ-1	STWD 2018-URB D 4.208% 05/15/35		09/06/2018	WELLS FARGO		3,500,000	3,500,000	.0	2AM
88579Y-BA-8	3M CO. 3.000% 09/14/21		09/11/2018	CITIGROUP GLOBAL MKTS		199,590	200,000	.0	1FE
88579Y-BD-2	3M CO. 4.000% 09/14/48		09/11/2018	CITIGROUP GLOBAL MKTS		5,928,660	6,000,000	.0	1FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51		08/03/2018	UBS WARBURG		10,299,993	10,000,000	31.459	1FE
904764-BG-1	UNILEVER CAPITAL CORP 3.250% 03/07/24		09/04/2018	GOLDMAN SACHS		4,963,900	5,000,000	.0	1FE
913017-DD-8	UNITED TECHNOLOGIES 3.950% 08/16/25		08/13/2018	MORGAN STANLEY FIXED INC		1,996,600	2,000,000	.0	2FE
92277G-AN-7	VENTAS REALTY LP/CAP CRP 4.400% 01/15/29		08/06/2018	WELLS FARGO		4,997,700	5,000,000	.0	2FE
92840V-AA-0	VISTRA OPERATIONS CO LLC 5.500% 09/01/26		08/08/2018	Various		5,323,614	5,319,000	.0	3FE
95040Q-AE-4	WELLTOWER INC 3.950% 09/01/23		08/09/2018	BARCLAYS		6,997,690	7,000,000	.0	2FE
960386-AP-5	WABTEC 3.384% 09/15/21		09/12/2018	J P MORGAN SEC FIXED INC		200,000	200,000	.0	2FE
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		08/10/2018	WELLS FARGO		9,400,000	9,400,000	.0	1FE
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		08/16/2018	MORGAN STANLEY FIXED INC		1,479,210	1,500,000	5.396	2FE
98920A-AA-6	ZB NA 3.500% 08/27/21		08/22/2018	GOLDMAN SACHS		249,373	250,000	.0	2FE
89114Q-C7-1	TORONTO DOMINION BANK 3.150% 09/17/20	A	09/10/2018	TD SECURITIES		199,958	200,000	.0	1FE
02156L-AA-9	ALTICE FRANCE SA 8.125% 02/01/27	D	07/17/2018	Various		2,340,883	2,329,000	.0	4FE
03767N-AG-1	APID 2018-18A B 3.992% 10/22/30	D	09/21/2018	J P MORGAN SEC FIXED INC		13,000,000	13,000,000	.0	1Z
05256L-AB-9	APLING PROCESSING PP 4.820% 09/30/30	D	09/21/2018	PRIVATE PLACEMENT		30,000,000	30,000,000	.0	2FE
05586A-AA-6	BSPT 2018-FL4 A 3.215% 09/15/35	D	09/27/2018	WELLS FARGO		200,000	200,000	.0	1FE
05586A-AJ-7	BSPT 2018-FL4 D 4.915% 09/15/35	D	09/27/2018	WELLS FARGO		11,000,000	11,000,000	.0	2AM
09629V-AC-7	BLUEM 2018-2A A 3.422% 08/15/31	D	08/09/2018	J P MORGAN SEC FIXED INC		40,000,000	40,000,000	.0	1FE
44987C-AJ-7	ING BANK NV 2.000% 11/26/18	D	08/01/2018	GOLDMAN SACHS		998,720	1,000,000	3.722	1FE
83609E-AQ-3	SNDPT 2015-1A CR 4.186% 04/15/27	D	09/26/2018	RBC/DAIN		999,000	1,000,000	8.611	1FE
86964W-AC-6	SUZANO AUSTRIA GMBH 6.000% 01/15/23	D	09/17/2018	J P MORGAN SEC FIXED INC		990,640	1,000,000	.0	2FE
88032W-AJ-5	TENCENT HOLDINGS LTD 2.947% 01/19/23	D	07/26/2018	HONG KONG SHANGHAI BK		5,991,000	6,000,000	5.403	1FE
88432D-BC-7	WINDR 2014-3A A1A2 3.492% 10/22/31	D	09/21/2018	MORGAN STANLEY FIXED INC		20,000,000	20,000,000	.0	1FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	07/10/2018	GOLDMAN SACHS		386,100	390,000	.0	4FE
902674-XE-5	UBS AG LONDON 2.907% 06/08/20	D	07/27/2018	STIFEL NICHOLAS		8,189,935	8,150,000	34.807	1FE
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	D	08/07/2018	Various		262,259	260,000	3.936	2FE
A3158#-AH-2	HOFER FIN SVCS PP 3.790% 09/26/23	D	09/10/2018	PRIVATE PLACEMENT		6,000,000	6,000,000	.0	1FE
Q5664#-AB-0	PORT OF MELBOURN PRIVATE PLACEMENT 4.270% 10/01/30	D	08/27/2018	PRIVATE PLACEMENT		7,000,000	7,000,000	.0	2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					597,110,472	596,757,059	1,630,708	XXX
8399997	Total - Bonds - Part 3					645,439,637	643,607,625	1,658,387	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX

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STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
8399999. Total - Bonds						645,439,637	643,607,625	1,658,387	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
09259E-10-8	TOP CAPITAL CORP		.08/01/2018	Tax Free Exchange	103,570,000	1,488,292		0	L
149123-10-1	CATERPILLAR INC		.08/21/2018	S. G. COWEN SECURITIES CORP.	72,200,000	10,111,523		0	L
244199-10-5	DEERE & COMPANY		.09/04/2018	S. G. COWEN SECURITIES CORP.	7,890,000	1,110,663		0	L
82669G-10-4	SIGNATURE BANK		.07/16/2018	S. G. COWEN SECURITIES CORP.	5,674,000	702,389		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,412,867	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		.09/26/2018	Capital Contribution	0.000	400,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						400,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						13,812,867	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						13,812,867	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						13,812,867	XXX	0	XXX
9999999 - Totals						659,252,504	XXX	1,658,387	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.628% 12/20/61		09/01/2018	Paydown		650,573	650,573	706,007	657,415	.0	(6,841)	.0	(6,841)	.0	650,573	.0	.0	.0	20,504	02/01/2027	1
36176F-3G-1	G2 POOL # 765199 4.545% 07/20/62		09/01/2018	Paydown		1,194,752	1,194,752	1,319,987	1,142,026	.0	52,725	.0	52,725	.0	1,194,752	.0	.0	.0	40,928	07/20/2062	1
36176F-Z5-0	G2 #765164 4.538% 10/20/61		09/01/2018	Paydown		385,850	385,850	415,409	388,591	.0	(2,741)	.0	(2,741)	.0	385,850	.0	.0	.0	11,704	10/20/2061	1
36176F-Z9-2	G2 #765168 4.609% 11/20/61		09/01/2018	Paydown		1,548,195	1,548,195	1,657,517	1,559,067	.0	(10,872)	.0	(10,872)	.0	1,548,195	.0	.0	.0	47,483	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2018	Paydown		64,720	64,720	64,801	64,778	.0	(58)	.0	(58)	.0	64,720	.0	.0	.0	1,139	01/15/2033	1
36179N-PP-5	G2 MA1394 3.194% 10/20/43		09/01/2018	Paydown		7,388	7,388	7,528	7,525	.0	(137)	.0	(137)	.0	7,388	.0	.0	.0	144	10/20/2043	1
36179Q-W3-1	Government National Mortgage A POOL # MA2466 3.194% 12/20/44		09/01/2018	Paydown		8,043	8,043	8,170	8,167	.0	(124)	.0	(124)	.0	8,043	.0	.0	.0	147	12/20/2044	1
36180W-SH-6	GN AE4133 2.750% 09/15/30		09/01/2018	Paydown		193,341	193,341	184,656	186,039	.0	7,303	.0	7,303	.0	193,341	.0	.0	.0	3,545	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2018	Paydown		269	269	284	282	.0	(13)	.0	(13)	.0	269	.0	.0	.0	12	09/15/2032	1
36202K-2S-3	G2 # 8885 3.194% 12/20/21		09/01/2018	Paydown		144	144	148	140	.0	5	.0	5	.0	144	.0	.0	.0	3	12/20/2021	1
36202K-5J-0	G2 # 8949 2.797% 08/20/26		09/01/2018	Paydown		447	447	458	425	.0	22	.0	22	.0	447	.0	.0	.0	9	08/20/2026	1
36202K-DB-8	G2 # 8198 3.745% 05/20/23		09/01/2018	Paydown		1,895	1,895	1,934	1,803	.0	92	.0	92	.0	1,895	.0	.0	.0	36	05/20/2023	1
36202K-DW-2	G2 # 8217 3.745% 06/20/23		09/01/2018	Paydown		2,473	2,473	2,537	2,361	.0	112	.0	112	.0	2,473	.0	.0	.0	44	06/20/2023	1
36202K-OP-3	G2 # 8562 3.194% 12/20/24		09/01/2018	Paydown		3,437	3,437	3,527	3,304	.0	133	.0	133	.0	3,437	.0	.0	.0	74	12/20/2024	1
36202K-SA-4	G2 # 8613 3.530% 03/20/25		09/01/2018	Paydown		370	370	378	349	.0	22	.0	22	.0	370	.0	.0	.0	8	03/20/2025	1
36202K-V6-9	G2 # 8737 3.530% 01/20/21		09/01/2018	Paydown		1,562	1,562	1,571	1,493	.0	69	.0	69	.0	1,562	.0	.0	.0	31	01/20/2021	1
36202K-XR-1	G2 # 8788 3.530% 01/20/26		09/01/2018	Paydown		181	181	185	171	.0	10	.0	10	.0	181	.0	.0	.0	3	01/20/2026	1
36202K-Z0-1	G2 # 8851 3.194% 10/20/21		09/01/2018	Paydown		2,349	2,349	2,431	2,281	.0	67	.0	67	.0	2,349	.0	.0	.0	50	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2018	Paydown		765	765	733	746	.0	19	.0	19	.0	765	.0	.0	.0	39	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2018	Paydown		2,230	2,230	2,143	2,177	.0	53	.0	53	.0	2,230	.0	.0	.0	110	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2018	Paydown		391	391	359	372	.0	20	.0	20	.0	391	.0	.0	.0	20	05/15/2023	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2018	Paydown		92	92	84	87	.0	4	.0	4	.0	92	.0	.0	.0	4	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2018	Paydown		286	286	293	290	.0	(5)	.0	(5)	.0	286	.0	.0	.0	14	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2018	Paydown		237	237	238	237	.0	(1)	.0	(1)	.0	237	.0	.0	.0	12	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2018	Paydown		1,178	1,178	1,166	1,170	.0	9	.0	9	.0	1,178	.0	.0	.0	63	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2018	Paydown		561	561	535	543	.0	17	.0	17	.0	561	.0	.0	.0	30	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2018	Paydown		427	427	422	424	.0	3	.0	3	.0	427	.0	.0	.0	23	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2018	Paydown		894	894	885	887	.0	7	.0	7	.0	894	.0	.0	.0	48	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2018	Paydown		1,895	1,895	1,894	1,894	.0	1	.0	1	.0	1,895	.0	.0	.0	105	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2018	Paydown		82	82	84	83	.0	(1)	.0	(1)	.0	82	.0	.0	.0	4	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2018	Paydown		179	179	174	175	.0	4	.0	4	.0	179	.0	.0	.0	9	04/15/2026	1
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2018	Paydown		128	128	129	128	.0	.0	.0	.0	.0	128	.0	.0	.0	6	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2018	Paydown		255	255	256	255	.0	.0	.0	.0	.0	255	.0	.0	.0	13	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2018	Paydown		1,693	1,693	1,689	1,689	.0	4	.0	4	.0	1,693	.0	.0	.0	85	02/15/2026	1
36206P-PJ-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2018	Paydown		254	254	254	254	.0	.0	.0	.0	.0	254	.0	.0	.0	13	02/15/2026	1
36206U-S5-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2018	Paydown		487	487	479	481	.0	6	.0	6	.0	487	.0	.0	.0	24	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2018	Paydown		865	865	871	869	.0	(3)	.0	(3)	.0	865	.0	.0	.0	43	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2018	Paydown		445	445	446	445	.0	(1)	.0	(1)	.0	445	.0	.0	.0	22	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2018	Paydown		38,819	38,819	38,213	38,338	.0	481	.0	481	.0	38,819	.0	.0	.0	2	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2018	Paydown		312	312	308	308	.0	3	.0	3	.0	312	.0	.0	.0	16	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2018	Paydown		683	683	686	684	.0	(1)	.0	(1)	.0	683	.0	.0	.0	34	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2018	Paydown		616	616	625	622	.0	(6)	.0	(6)	.0	616	.0	.0	.0	27	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2018	Paydown		132	132	134	134	.0	(1)	.0	(1)	.0	132	.0	.0	.0	6	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2018	Paydown		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2018	Paydown		780	780	788	785	.0	(5)	.0	(5)	.0	780	.0	.0	.0	39	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2018	Paydown		22,590	22,590	22,653	22,617	.0	(28)	.0	(28)	.0	22,590	.0	.0	.0	1	10/15/2026	1
36207U-DB-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2018	Paydown		288	288	288	288	.0	.0	.0	.0	.0	288	.0	.0	.0	14	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2018	Paydown		96	96	97	97	.0	(1)	.0	(1)	.0	96	.0	.0	.0	5	11/15/2026	1
36207Y-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2018	Paydown		256	256	255	255	.0	.0	.0	.0	.0	256	.0	.0	.0	13	02/15/2027	1
36208D-WP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2018	Paydown		186	186	186	186	.0	.0	.0	.0	.0	186	.0	.0	.0	9	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2018	Paydown		376	376	368	370	.0	6	.0	6								

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2018	Paydown		1,530	1,530	1,551	1,545	.0	(15)	.0	(15)	.0	1,530	.0	.0	.0	.67	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2018	Paydown		480	480	471	473	.0	.7	.0	.7	.0	480	.0	.0	.0	.22	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2018	Paydown		385	385	385	385	.0	.0	.0	.0	.0	385	.0	.0	.0	.17	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2018	Paydown		170	170	169	169	.0	.1	.0	.1	.0	170	.0	.0	.0	.8	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2018	Paydown		517	517	517	516	.0	.0	.0	.0	.0	517	.0	.0	.0	.24	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2018	Paydown		1,141	1,141	1,157	1,152	.0	(11)	.0	(11)	.0	1,141	.0	.0	.0	.50	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2018	Paydown		509	509	509	509	.0	.0	.0	.0	.0	509	.0	.0	.0	.22	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2018	Paydown		400	400	400	399	.0	.0	.0	.0	.0	400	.0	.0	.0	.17	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2018	Paydown		2,245	2,245	2,245	2,243	.0	.2	.0	.2	.0	2,245	.0	.0	.0	.97	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2018	Paydown		494	494	494	494	.0	.0	.0	.0	.0	494	.0	.0	.0	.22	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2018	Paydown		4,562	4,562	4,537	4,539	.0	.23	.0	.23	.0	4,562	.0	.0	.0	.228	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2018	Paydown		631	631	633	632	.0	(1)	.0	(1)	.0	631	.0	.0	.0	.31	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2018	Paydown		788	788	800	796	.0	(8)	.0	(8)	.0	788	.0	.0	.0	.37	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2018	Paydown		873	873	873	873	.0	.0	.0	.0	.0	873	.0	.0	.0	.42	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 3.530% 01/20/27		09/01/2018	Paydown		1,283	1,283	1,303	1,210	.0	.74	.0	.74	.0	1,283	.0	.0	.0	.25	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 3.194% 12/20/26		09/01/2018	Paydown		1,135	1,135	1,147	1,076	.0	.60	.0	.60	.0	1,135	.0	.0	.0	.22	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 3.745% 05/20/27		09/01/2018	Paydown		604	604	617	570	.0	.34	.0	.34	.0	604	.0	.0	.0	.10	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 2.797% 08/20/27		09/01/2018	Paydown		221	221	227	211	.0	.11	.0	.11	.0	221	.0	.0	.0	.4	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 3.530% 01/20/28		09/01/2018	Paydown		2,150	2,150	2,186	2,024	.0	.126	.0	.126	.0	2,150	.0	.0	.0	.43	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 3.194% 11/20/27		09/01/2018	Paydown		139	139	142	132	.0	.6	.0	.6	.0	139	.0	.0	.0	.3	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 3.530% 02/20/28		09/01/2018	Paydown		262	262	268	248	.0	.14	.0	.14	.0	262	.0	.0	.0	.5	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 3.530% 03/20/28		09/01/2018	Paydown		3,394	3,394	3,426	3,189	.0	.205	.0	.205	.0	3,394	.0	.0	.0	.69	03/20/2028	1
36225C-G6-5	GNMA ARM # 80198 3.745% 05/20/28		09/01/2018	Paydown		1,257	1,257	1,282	1,181	.0	.75	.0	.75	.0	1,257	.0	.0	.0	.25	05/20/2028	1
36225D-NS-9	G2AR # 81300 4.245% 04/20/35		09/01/2018	Paydown		265	265	263	263	.0	.2	.0	.2	.0	265	.0	.0	.0	.6	04/20/2035	1
36230R-NU-6	G2 #756703 4.501% 11/20/61		09/01/2018	Paydown		2,225,292	2,225,292	2,386,520	2,229,579	.0	(12,376)	.0	(12,376)	.0	2,225,292	.0	.0	.0	62,275	11/20/2061	1
36230U-YF-0	G2 4.686% 09/20/61		08/01/2018	Paydown		732,412	732,412	788,826	737,409	.0	(4,997)	.0	(4,997)	.0	732,412	.0	.0	.0	19,597	09/20/2061	1
36230V-YL-7	G2 RF #759715 4.685% 10/20/61		09/01/2018	Paydown		1,055,196	1,055,196	1,135,334	1,064,403	.0	(9,207)	.0	(9,207)	.0	1,055,196	.0	.0	.0	34,634	10/20/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 02/20/61		09/01/2018	Paydown		1,408,222	1,408,222	1,466,468	1,411,741	.0	(3,519)	.0	(3,519)	.0	1,408,222	.0	.0	.0	41,138	02/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2018	Paydown		732,542	732,542	748,375	732,817	.0	(3,012)	.0	(3,012)	.0	732,542	.0	.0	.0	16,935	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2018	Paydown		40,266	40,266	41,386	40,232	.0	.34	.0	.34	.0	40,266	.0	.0	.0	1,608	05/16/2032	1
38376G-FV-7	GNR 2010-28 IO 1.596% 01/16/52		09/01/2018	Paydown		.0	.0	416	282	.0	(282)	.0	(282)	.0	.0	.0	.0	.0	.72	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2018	Paydown		7,115	7,115	7,935	7,668	.0	(553)	.0	(553)	.0	7,115	.0	.0	.0	209	05/16/2051	1
38376G-WD-8	GNR 2010-122 IO 0.281% 02/16/44		09/01/2018	Paydown		.0	.0	777	434	.0	(434)	.0	(434)	.0	.0	.0	.0	.0	.215	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2018	Paydown		117,731	117,731	122,790	119,823	.0	(2,092)	.0	(2,092)	.0	117,731	.0	.0	.0	3,533	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.582% 06/16/53		09/01/2018	Paydown		.0	.0	10,581	6,550	.0	(6,550)	.0	(6,550)	.0	.0	.0	.0	.0	2,229	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.699% 10/16/53		09/01/2018	Paydown		.0	.0	4,118	2,442	.0	(2,442)	.0	(2,442)	.0	.0	.0	.0	.0	561	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 3.693% 11/16/43		09/01/2018	Paydown		13,076	13,076	14,884	15,051	.0	(1,974)	.0	(1,974)	.0	13,076	.0	.0	.0	.814	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.930% 03/16/47		09/01/2018	Paydown		.0	.0	107,353	36,345	.0	(36,345)	.0	(36,345)	.0	.0	.0	.0	.0	15,212	03/16/2047	1
38378K-DQ-9	GNR 2013-46 IO 1.083% 08/16/42		09/01/2018	Paydown		.0	.0	31,080	11,840	.0	(11,840)	.0	(11,840)	.0	.0	.0	.0	.0	3,201	08/16/2042	1
38378K-YB-9	GNR 2013-105 IO 0.492% 06/16/54		09/01/2018	Paydown		.0	.0	140,238	.0	.0	(140,238)	.0	(140,238)	.0	.0	.0	.0	.0	25,614	06/16/2054	1
38378N-5K-5	GNR 2014-73 IO 0.634% 04/16/56		09/01/2018	Paydown		.0	.0	11,467	3,353	.0	(11,488)	.0	(11,488)	.0	.0	.0	.0	.0	1,132	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.844% 09/16/55		09/01/2018	Paydown		.0	.0	10,446	10,378	.0	(10,378)	.0	(10,378)	.0	.0	.0	.0	.0	1,446	09/16/2055	1
38378X-SP-2	GNR 2015-9 IO 0.974% 02/16/49		09/01/2018	Paydown		.0	.0	31,654	.0	.0	(31,654)	.0	(31,654)	.0	.0	.0	.0	.0	1,306	02/16/2049	1
38378X-FU-0	GNR 2014-112 IO 0.980% 01/16/48		09/01/2018	Paydown		.0	.0	141,827	140,563	.0	(141,000)	.0	(141,000)	.0	.0	.0	.0	.0	58,817	01/16/2048	1
38378X-SH-5	GNR 2014-143 IO 0.805% 02/16/48		09/01/2018	Paydown		.0	.0	71,385	70,515	.0	(70,515)	.0	(70,515)	.0	.0	.0	.0	.0	17,269	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.945% 01/16/56		09/01/2018	Paydown		.0	.0	12,459	.0	.0	(12,459)	.0	(12,459)	.0	.0	.0	.0	.0	1,024	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.891% 07/16/57		09/01/2018	Paydown		.0	.0	9,293	9,314	.0	(9,314)	.0	(9,314)	.0	.0	.0	.0	.0	1,094	07/16/2057	1
38379U-CK-0	GNR 2016-2 IO 0.906% 04/16/57		09/01/2018	Paydown		.0	.0	108,809	.0	.0	(108,809)	.0	(108,809)	.0	.0	.0	.0	.0	6,030	04/16/2057	1
38379U-PP-3	GNR 2016-70 IO 0.932% 04/16/58		09/01/2018	Paydown		.0	.0	53,925	29,191	.0	(53,767)	.0	(53,767)	.0	.0	.0	.0	.0	3,136	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.888% 12/16/55		09/01/2018	Paydown		.0	.0	13,393	10,111	.0	(10,111)	.0	(10,111)	.0	.0	.0	.0	.0			

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
690353-U8-8	OPIC 1.833% 02/15/28		08/15/2018	Redemption	100.0000		80,440	80,440	80,440	0	0	0	0	0	80,440	0	0	0	1,036	02/15/2028	1
690353-YQ-5	OPIC VRDN 1.833% 07/15/25		07/16/2018	Redemption	100.0000		166,667	166,667	111,111	0	0	0	0	0	166,667	0	0	0	1,632	07/15/2025	1
0599999	Subtotal - Bonds - U.S. Governments					18,517,747	10,910,986	20,411,650	19,039,383	0	(1,404,036)	0	(1,404,036)	0	18,178,201	0	339,545	339,545	1,721,810	XXX	XXX
683235-AA-3	ONTARIO PROVINCE OF AGENCY DEBENTURES 2.000% 09/27/18	A	09/27/2018	Maturity			2,000,000	2,000,000	2,001,120	0	(1,120)	0	(1,120)	0	2,000,000	0	0	0	40,000	09/27/2018	1FE
195325-DL-6	COLUMBIA, REPUBLIC OF SOVEREIGN 3.875% 04/25/27	D	09/27/2018	GOLDMAN SACHS			5,835,000	6,000,000	6,043,500	0	(2,505)	0	(2,505)	0	6,039,906	0	(204,906)	(204,906)	215,063	04/25/2027	2FE
1099999	Subtotal - Bonds - All Other Governments					7,835,000	8,000,000	8,044,620	6,042,412	0	(3,625)	0	(3,625)	0	8,039,906	0	(204,906)	(204,906)	255,063	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2018	Redemption	100.0000		42,501	42,501	42,501	0	0	0	0	0	42,501	0	0	0	878	07/01/2043	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2018	Paydown			160,452	160,452	161,455	0	(719)	0	(719)	0	160,452	0	0	0	2,133	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2018	Paydown			640	640	64,689	0	(2)	0	(2)	0	640	0	0	0	31	12/01/2024	1
31283K-BE-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2018	Paydown			3,525	3,525	3,797	0	(112)	0	(112)	0	3,525	0	0	0	118	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2018	Paydown			2,992	2,992	3,241	0	(103)	0	(103)	0	2,992	0	0	0	99	10/01/2020	1
31288J-AH-9	FHLMC # C79008 5.500% 05/01/33		09/01/2018	Paydown			4,137	4,137	4,082	0	56	0	56	0	4,137	0	0	0	164	05/01/2033	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/04/2018	Paydown			314	314	316	0	(1)	0	(1)	0	314	0	0	0	14	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2018	Paydown			163	163	165	0	(1)	0	(1)	0	163	0	0	0	7	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2018	Paydown			524	524	522	0	2	0	2	0	524	0	0	0	24	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2018	Paydown			936	936	933	0	3	0	3	0	936	0	0	0	44	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2018	Paydown			895	895	889	0	4	0	4	0	895	0	0	0	42	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2018	Paydown			428,503	428,503	445,309	0	(12,933)	0	(12,933)	0	428,503	0	0	0	8,585	08/15/2042	1
3128M2-F2-6	FHLMC # G13585 4.500% 05/01/24		09/01/2018	Paydown			64,689	64,689	65,801	0	(626)	0	(626)	0	64,689	0	0	0	1,925	05/01/2024	1
3128M2-FB-6	FHLMC # G13562 4.500% 05/01/24		09/01/2018	Paydown			33,161	33,161	34,026	0	(497)	0	(497)	0	33,161	0	0	0	990	05/01/2024	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2018	Paydown			738,982	738,982	738,404	0	614	0	614	0	738,982	0	0	0	14,895	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2018	Paydown			165,958	165,958	172,700	0	(5,484)	0	(5,484)	0	165,958	0	0	0	5,040	12/01/2030	1
3128PP-NF-7	FHLMC # J10358 4.500% 07/01/24		09/01/2018	Paydown			38,584	38,584	39,331	0	(434)	0	(434)	0	38,584	0	0	0	1,186	07/01/2024	1
3128PP-MJ-9	FHLMC # J10361 4.500% 07/01/24		09/01/2018	Paydown			12,781	12,781	13,068	0	(167)	0	(167)	0	12,781	0	0	0	378	07/01/2024	1
3128PQ-QX-2	FHLMC # J11370 4.000% 12/01/24		09/01/2018	Paydown			66,731	66,731	66,237	0	(911)	0	(911)	0	66,731	0	0	0	1,794	12/01/2024	1
3128PR-LS-6	FHLMC # J12439 4.500% 05/01/25		09/01/2018	Paydown			27,766	27,766	28,825	0	(684)	0	(684)	0	27,766	0	0	0	833	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2018	Paydown			30,915	30,915	32,770	0	(1,264)	0	(1,264)	0	30,915	0	0	0	915	05/01/2025	1
3128PR-V8-9	FHLMC # J12439 4.500% 06/01/25		09/01/2018	Paydown			56,394	56,394	59,954	0	(2,437)	0	(2,437)	0	56,394	0	0	0	1,665	06/01/2025	1
3128PR-YD-5	FHLMC # J12508 4.500% 07/01/25		09/01/2018	Paydown			42,976	42,976	45,688	0	(1,866)	0	(1,866)	0	42,976	0	0	0	1,288	07/01/2025	1
3128PT-6X-8	FHLMC # J14486 3.000% 02/01/26		09/01/2018	Paydown			332,690	332,690	321,991	0	7,487	0	7,487	0	332,690	0	0	0	6,476	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 4.495% 06/01/35		09/01/2018	Paydown			7,746	7,746	8,148	0	(402)	0	(402)	0	7,746	0	0	0	218	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 4.604% 07/01/35		09/01/2018	Paydown			3,643	3,643	3,842	0	(178)	0	(178)	0	3,643	0	0	0	94	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 3.623% 01/01/37		09/01/2018	Paydown			1,137	1,137	1,199	0	(57)	0	(57)	0	1,137	0	0	0	24	01/01/2037	1
3128OP-LV-2	FHLMC # 1B7189 5.194% 03/01/36		09/01/2018	Paydown			2,862	2,862	3,028	0	(166)	0	(166)	0	2,862	0	0	0	108	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 4.676% 09/01/36		09/01/2018	Paydown			2,791	2,791	2,945	0	(142)	0	(142)	0	2,791	0	0	0	71	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2018	Paydown			520	520	518	0	2	0	2	0	520	0	0	0	35	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 3.130% 04/25/23		09/25/2018	Paydown			849	849	867	0	1	0	1	0	849	0	0	0	16	04/25/2023	1
31293T-HJ-2	FHLMC # C29244 7.000% 07/01/29		09/01/2018	Paydown			511	511	540	0	(22)	0	(22)	0	511	0	0	0	24	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2018	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2021	1
31300L-CF-0	FHARM 848170 3.722% 12/01/39		09/01/2018	Paydown			6,110	6,110	6,370	0	815	0	815	0	6,110	0	0	0	218	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		09/01/2018	Paydown			257,829	257,829	271,728	0	(11,826)	0	(11,826)	0	257,829	0	0	0	5,726	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2018	Paydown			510,527	510,527	538,048	0	(23,788)	0	(23,788)	0	510,527	0	0	0	11,117	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		09/01/2018	Paydown			596,408	596,408	624,260	0	(27,851)	0	(27,851)	0	596,408	0	0	0	14,466	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		09/01/2018	Paydown			71,017	71,017	76,399	0	(5,228)	0	(5,228)	0	71,017	0	0	0	1,814	10/01/2042	1
3132H7-BY-9	FG # U9054 4.000% 06/01/43		09/01/2018	Paydown			765,678	765,678	824,274	0	(56,765)	0	(56,765)	0	765,678	0	0	0	20,027	06/01/2043	1
3132H7-CA-4	FG U9090 4.000% 10/01/42		09/01/2018	Paydown			461,431	461,431	485,079	0	(22,545)	0	(22,545)	0	461,431	0	0	0	12,174	10/01/2042	1
3132JZ-ZX-0	FG K90790 3.000% 07/01/33		09/01/2018	Paydown			578,712	578,712	568,222	0	9,282	0	9,282	0	578,712	0	0	0	11,145	07/01/2033	1
3132ND-EG-5	FHLMC 040134 3.500% 04/01/46		09/01/2018	Paydown			60,498	60,498	63,533	0	(3,036)	0	(3,036)	0	60,498	0	0	0	1,412	04/01/2046	1
3132XS-BQ-2	FGLMC POOL #050046 3.500% 08/01/47		09/01/2018	Paydown			149,259	149,259	154,577	0	(5,269)	0	(5,269)	0	149,259	0	0	0	3,543	08/01/2047	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2018	Paydown			331	331	332	0	0	0	0	0	331	0	0				

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2018	Paydown		432	432	427	429	.0	.4	.0	.4	.0	432	.0	.0	.0	.20	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2018	Paydown		400	400	405	403	.0	(3)	.0	(3)	.0	400	.0	.0	.0	.19	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2018	Paydown		976	1,027	992	992	.0	.34	.0	.34	.0	1,027	.0	.0	.0	.48	04/01/2026	1
31335P-GV-1	FHLMC # 680212 6.875% 07/20/23		09/01/2018	Paydown		22,357	22,357	24,194	23,332	.0	(975)	.0	(975)	.0	22,357	.0	.0	.0	.969	07/20/2023	1
313374-GF-7	FHG 27 FC 3.625% 03/25/24		09/01/2018	Paydown		2,838	2,838	2,810	2,838	.0	.0	.0	.0	.0	2,838	.0	.0	.0	.61	03/25/2024	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2018	Paydown		112	112	113	111	.0	.1	.0	.1	.0	112	.0	.0	.0	.7	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2018	Paydown		.4	.4	.4	.4	.0	.0	.0	.0	.0	.4	.0	.0	.0	.0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-1 9.900% 10/15/19		09/15/2018	Paydown		599	599	608	595	.0	.4	.0	.4	.0	599	.0	.0	.0	.39	10/15/2019	1
31349U-B5-6	FHARM 782760 4.726% 11/01/36		09/01/2018	Paydown		3,812	3,812	4,079	4,049	.0	(237)	.0	(237)	.0	3,812	.0	.0	.0	.02	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2018	Paydown		27	27	27	27	.0	.0	.0	.0	.0	27	.0	.0	.0	.2	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2018	Paydown		.16	.16	.16	.16	.0	.0	.0	.0	.0	.16	.0	.0	.0	.1	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2018	Paydown		200,383	200,383	197,878	198,342	.0	2,041	.0	2,041	.0	200,383	.0	.0	.0	.3	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2018	Paydown		140,596	140,596	134,708	136,564	.0	4,032	.0	4,032	.0	140,596	.0	.0	.0	.2	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2018	Paydown		671,332	671,332	686,542	682,613	.0	(11,282)	.0	(11,282)	.0	671,332	.0	.0	.0	.15	03/25/2042	1
31371M-JC-2	FNMA # 255859 6.000% 10/01/35		09/01/2018	Paydown		7,783	7,783	7,918	7,900	.0	(116)	.0	(116)	.0	7,783	.0	.0	.0	.321	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2018	Paydown		53,765	53,765	56,084	54,991	.0	(1,227)	.0	(1,227)	.0	53,765	.0	.0	.0	.1	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2018	Paydown		424	424	429	426	.0	(2)	.0	(2)	.0	424	.0	.0	.0	.24	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2018	Paydown		97	97	99	98	.0	.0	.0	.0	.0	97	.0	.0	.0	.6	11/01/2024	1
31373Y-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2018	Paydown		349	349	353	351	.0	(1)	.0	(1)	.0	349	.0	.0	.0	.19	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2018	Paydown		1,172	1,172	1,182	1,175	.0	(4)	.0	(4)	.0	1,172	.0	.0	.0	.59	06/01/2025	1
31374Y-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2018	Paydown		8,570	8,570	8,538	8,533	.0	.37	.0	.37	.0	8,570	.0	.0	.0	.480	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2018	Paydown		.65	.65	.64	.64	.0	.0	.0	.0	.0	.65	.0	.0	.0	.4	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2018	Paydown		2,491	2,491	2,572	2,525	.0	(34)	.0	(34)	.0	2,491	.0	.0	.0	.109	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.449% 08/25/20		09/01/2018	Paydown		.0	.0	48,355	48,751	.0	(18,751)	.0	(18,751)	.0	.0	.0	.0	.0	5,934	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2018	Paydown		415,504	415,504	396,027	411,776	.0	3,728	.0	3,728	.0	415,504	.0	.0	.0	9,680	11/15/2037	1
3137A7-NU-0	FHLMC K011 A2 4.084% 11/25/20		09/01/2018	Paydown		54,559	54,559	54,828	54,553	.0	.6	.0	.6	.0	54,559	.0	.0	.0	.1	11/25/2020	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2018	Paydown		163,224	163,224	173,018	176,531	.0	(13,307)	.0	(13,307)	.0	163,224	.0	.0	.0	4,860	12/15/2040	1
3137AK-KD-2	FHMS K705 X1 1.727% 09/25/18		09/01/2018	Paydown		.0	.0	2,999,016	2,054,671	.0	(205,467)	.0	(205,467)	.0	.0	.0	.0	.0	632,622	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.689% 10/25/18		09/01/2018	Paydown		.0	.0	4,912,940	405,142	.0	(405,142)	.0	(405,142)	.0	.0	.0	.0	.0	600,631	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.625% 12/25/18		09/01/2018	Paydown		.0	.0	974,037	92,868	.0	(92,868)	.0	(92,868)	.0	.0	.0	.0	.0	114,117	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2018	Paydown		145,423	145,423	158,033	156,806	.0	(11,383)	.0	(11,383)	.0	145,423	.0	.0	.0	3,866	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.500% 01/25/22		09/01/2018	Paydown		.0	.0	16,519	6,910	.0	(6,910)	.0	(6,910)	.0	.0	.0	.0	.0	1,515	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.627% 03/25/19		09/01/2018	Paydown		.0	.0	44,041	6,353	.0	(6,353)	.0	(6,353)	.0	.0	.0	.0	.0	5,912	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.772% 03/25/22		09/01/2018	Paydown		.0	.0	28,691	13,126	.0	(13,126)	.0	(13,126)	.0	.0	.0	.0	.0	3,651	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.364% 07/25/22		09/01/2018	Paydown		.0	.0	5,963	2,842	.0	(2,842)	.0	(2,842)	.0	.0	.0	.0	.0	.661	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2018	Paydown		98,889	98,889	92,114	94,146	.0	4,743	.0	4,743	.0	98,889	.0	.0	.0	.990	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2018	Paydown		645,095	645,095	637,637	639,616	.0	5,279	.0	5,279	.0	645,095	.0	.0	.0	12,794	10/15/2040	1
3137BC-6T-0	FHR 4361 IW 3.500% 05/15/44		09/01/2018	Paydown		3,204	3,204	3,179	3,185	.0	.18	.0	.18	.0	3,204	.0	.0	.0	.75	05/15/2044	1
3137BM-LD-6	FHMS K504 x1 0.269% 09/25/20		09/01/2018	Paydown		.0	.0	3,934	1,575	.0	(1,575)	.0	(1,575)	.0	.0	.0	.0	.0	1,104	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2018	Paydown		7,731	7,731	8,173	8,015	.0	(284)	.0	(284)	.0	7,731	.0	.0	.0	.360	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2018	Paydown		554	554	558	556	.0	(2)	.0	(2)	.0	554	.0	.0	.0	.24	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2018	Paydown		645	645	649	647	.0	(2)	.0	(2)	.0	645	.0	.0	.0	.28	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2018	Paydown		534	534	528	529	.0	.6	.0	.6	.0	534	.0	.0	.0	.23	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2018	Paydown		2,561	2,561	2,560	2,557	.0	.4	.0	.4	.0	2,561	.0	.0	.0	.128	11/01/2029	1
31384V-JY-9	FNMA # 534979 4.182% 04/01/30		09/01/2018	Paydown		1,889	1,889	1,871	1,761	.0	128	.0	128	.0	1,889	.0	.0	.0	.44	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2018	Paydown		554	554	556	555	.0	(1)	.0	(1)	.0	554	.0	.0	.0	.29	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2018	Paydown		331	331	328	328	.0	.3	.0	.3	.0	331	.0	.0	.0	.17	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2018	Paydown		22,628	22,628	22,643	22,623	.0	.6	.0	.6	.0	22,628	.0	.0	.0	.974	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2018	Paydown		14,009	14,009	14,012	13,999	.0	.10	.0	.10	.0	14,009	.0	.0	.0	.645	07/01/2032	1
31385W-S2-7	FNMA # 555285 6.000% 03/01/33		09/01/2018	Paydown		4,500	4,500	4,510	4,505	.0	(5)	.0	(5)	.0	4,500	.0	.0	.0	.181	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2018	Paydown		18,806	18,806	20,352	19,566	.0	(760)	.0	(760)	.0	18,806	.0	.0	.0	.957	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2018	Paydown		38,834	38,834	39,010	38,928	.0	(93)	.0	(93)	.0	38,834	.0	.0	.0	1,814	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2018	Paydown		361	361	359	359	.0	.2	.0	.2	.0	361	.0	.0	.0	.16	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2018	Paydown		1,454	1,454	1,446	1,446	.0	.8	.0	.8	.0	1,454	.0	.0	.0	.63	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2018	Paydown		40,097	40,097	41,588	41,202	.0	(1,106)	.0	(1,106)	.0	40,097	.0	.0	.0	1,663	08/01/2031	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2018	Paydown		49,162	49,162	47,573	47,967	.0	1,195	.0	1,195	.0	49,162	.0	.0	.0	.983	01/01/2027	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EJ-VV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2018	Paydown		335,457	335,457	344,524	343,286	.0	(7,829)	.0	(7,829)	.0	335,457	.0	.0	.0	7,753	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2018	Paydown		549,743	549,743	577,231	576,003	.0	(26,260)	.0	(26,260)	.0	549,743	.0	.0	.0	15,216	09/01/2043	1
3138EQ-GE-6	FN #AL7396 4.017% 02/01/37		09/01/2018	Paydown		18,144	18,144	19,029	19,008	.0	(863)	.0	(863)	.0	18,144	.0	.0	.0	413	02/01/2037	1
3138L3-IP-6	FNMA AM3353 2.450% 05/01/23		09/01/2018	Paydown		147,854	147,854	138,544	142,435	.0	5,419	.0	5,419	.0	147,854	.0	.0	.0	2,440	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2018	Paydown		37,055	37,055	35,583	36,165	.0	891	.0	891	.0	37,055	.0	.0	.0	689	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2018	Paydown		204,857	204,857	219,069	216,961	.0	(12,105)	.0	(12,105)	.0	204,857	.0	.0	.0	4,357	11/01/2032	1
3138ML-WF-8	FN A04857 3.000% 11/01/32		09/01/2018	Paydown		379,137	379,137	378,781	378,729	.0	408	.0	408	.0	379,137	.0	.0	.0	7,402	11/01/2032	1
3138MR-Y8-8	FN A09734 3.500% 01/01/33		09/01/2018	Paydown		214,011	214,011	228,858	226,591	.0	(12,580)	.0	(12,580)	.0	214,011	.0	.0	.0	4,978	01/01/2033	1
3138W5-Z2-0	FN AR7991 3.500% 03/01/33		09/01/2018	Paydown		121,061	121,061	129,460	128,193	.0	(7,132)	.0	(7,132)	.0	121,061	.0	.0	.0	2,827	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2018	Paydown		116,981	116,981	116,853	116,840	.0	141	.0	141	.0	116,981	.0	.0	.0	2,322	08/01/2033	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		09/01/2018	Paydown		1,554,012	1,554,012	1,604,518	1,603,862	.0	(49,850)	.0	(49,850)	.0	1,554,012	.0	.0	.0	35,416	05/01/2045	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		09/01/2018	Paydown		414,499	414,499	436,228	436,015	.0	(21,516)	.0	(21,516)	.0	414,499	.0	.0	.0	11,315	08/01/2046	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2018	Paydown		17,578	17,578	17,583	17,565	.0	13	.0	13	.0	17,578	.0	.0	.0	820	07/01/2032	1
31391X-EP-0	FNMA # 679742 3.846% 01/01/40		09/01/2018	Paydown		509	509	522	521	.0	(12)	.0	(12)	.0	509	.0	.0	.0	12	01/01/2040	1
313920-YH-7	FNW 2001-W2 ASS 6.473% 10/25/31		09/01/2018	Paydown		37	37	37	37	.0	.0	.0	.0	.0	37	.0	.0	.0	2	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2018	Paydown		9,656	9,656	8,748	9,177	.0	479	.0	479	.0	9,656	.0	.0	.0	339	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 2.340% 04/25/33		09/25/2018	Paydown		688	688	688	688	.0	.0	.0	.0	.0	688	.0	.0	.0	9	04/25/2033	1FE
31393C-EY-5	FNW 2003-A4 A1 6.000% 04/25/43		09/01/2018	Paydown		49,747	49,747	56,339	54,032	.0	(4,285)	.0	(4,285)	.0	49,747	.0	.0	.0	2,019	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2018	Paydown		21,089	21,089	20,881	21,099	.0	(6)	.0	(6)	.0	21,089	.0	.0	.0	695	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2018	Paydown		39,483	39,483	36,676	34,322	.0	5,161	.0	5,161	.0	39,483	.0	.0	.0	2,308	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2018	Paydown		66,595	66,595	71,637	69,068	.0	(2,473)	.0	(2,473)	.0	66,595	.0	.0	.0	2,504	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2018	Paydown		198,762	198,762	221,216	226,610	.0	(27,848)	.0	(27,848)	.0	198,762	.0	.0	.0	7,079	01/25/2035	1
31394M-QM-0	FHR 2702 CE 4.500% 11/15/33		09/01/2018	Paydown		598,989	598,989	606,937	602,187	.0	(3,198)	.0	(3,198)	.0	598,989	.0	.0	.0	17,405	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		09/01/2018	Paydown		160,940	160,940	164,863	162,457	.0	(1,518)	.0	(1,518)	.0	160,940	.0	.0	.0	5,445	02/15/2034	1
31394R-VII-6	FHLMC 2758 ZG 5.500% 03/15/34		09/01/2018	Paydown		56,011	56,011	54,367	53,326	.0	2,685	.0	2,685	.0	56,011	.0	.0	.0	2,781	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2018	Paydown		183,035	183,035	198,936	210,124	.0	(27,089)	.0	(27,089)	.0	183,035	.0	.0	.0	6,031	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2018	Paydown		36,290	36,290	37,884	36,754	.0	(464)	.0	(464)	.0	36,290	.0	.0	.0	964	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2018	Paydown		78,854	78,854	89,461	91,110	.0	(12,256)	.0	(12,256)	.0	78,854	.0	.0	.0	3,151	05/15/2036	1
31397N-LII-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2018	Paydown		110,910	110,910	122,763	116,095	.0	(5,186)	.0	(5,186)	.0	110,910	.0	.0	.0	3,701	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2018	Paydown		198,412	198,412	201,326	199,115	.0	(704)	.0	(704)	.0	198,412	.0	.0	.0	4,328	03/25/2037	1
31398F-ZN-0	FNR 2009-M1 A2 4.287% 07/25/19		09/01/2018	Paydown		131,030	131,030	136,031	131,762	.0	(732)	.0	(732)	.0	131,030	.0	.0	.0	4,238	07/25/2019	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		09/01/2018	Paydown		168,006	168,006	175,304	168,604	.0	(598)	.0	(598)	.0	168,006	.0	.0	.0	5,594	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2018	Paydown		42,698	42,698	40,843	41,968	.0	730	.0	730	.0	42,698	.0	.0	.0	1,113	11/25/2024	1
31399J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2018	Paydown		147,666	147,666	148,312	147,685	.0	(19)	.0	(19)	.0	147,666	.0	.0	.0	4,373	09/15/2024	1
31399K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2018	Paydown		113,562	113,562	113,314	113,346	.0	216	.0	216	.0	113,562	.0	.0	.0	3,396	10/15/2029	1
31399L-KQ-0	FHR 3612 JB 4.500% 12/15/24		09/01/2018	Paydown		360,408	360,408	360,351	359,942	.0	466	.0	466	.0	360,408	.0	.0	.0	10,770	12/15/2024	1
31399L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2018	Paydown		276,045	276,045	290,451	280,830	.0	(4,785)	.0	(4,785)	.0	276,045	.0	.0	.0	7,248	01/15/2025	1
31399L-WY-0	FHR 3619 EJ 4.500% 01/15/25		09/01/2018	Paydown		212,049	212,049	211,685	211,680	.0	369	.0	369	.0	212,049	.0	.0	.0	6,330	01/15/2025	1
31399M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2018	Paydown		141,745	141,745	135,632	139,465	.0	2,279	.0	2,279	.0	141,745	.0	.0	.0	3,782	02/25/2025	1
31399M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2018	Paydown		77,010	77,010	73,406	75,741	.0	1,269	.0	1,269	.0	77,010	.0	.0	.0	2,052	03/25/2025	1
31399N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2018	Paydown		752,329	752,329	785,126	755,639	.0	(3,309)	.0	(3,309)	.0	752,329	.0	.0	.0	22,388	11/25/2039	1
31399N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2018	Paydown		455,633	455,633	495,216	464,483	.0	(8,850)	.0	(8,850)	.0	455,633	.0	.0	.0	13,768	09/25/2025	1
31399P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2018	Paydown		48,211	48,211	47,518	47,909	.0	301	.0	301	.0	48,211	.0	.0	.0	1,262	05/25/2025	1
31399R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2018	Paydown		178,735	178,735	161,141	173,120	.0	5,614	.0	5,614	.0	178,735	.0	.0	.0	4,018	05/25/2025	1
31399V-H6-6	FHR 3640 GM 4.000% 03/15/25		09/01/2018	Paydown		536,589	536,589	529,882	533,692	.0	2,898	.0	2,898	.0	536,589	.0	.0	.0	14,960	03/15/2025	1
31399W-EN-0	FHR 3634 EU 4.000% 02/15/25		09/01/2018	Paydown		164,329	164,329	156,421	161,684	.0	2,645	.0	2,645	.0	164,329	.0	.0	.0	4,394	02/15/2025	1
31399W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2018	Paydown		144,812	144,812	137,390	142,109	.0	2,703	.0	2,703	.0	144,812	.0	.0	.0	3,899	02/15/2025	1
31399W-Y7-3	FHR 3652 CD 4.500% 04/15/25		09/01/2018	Paydown																	

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2018	Paydown		1,531	1,531	1,558	1,553	.0	(22)	.0	(22)	.0	1,531	.0	.0	.0	.56	09/01/2034	1
31406B-KX-7	FNARM # 805010 4.506% 01/01/35		09/01/2018	Paydown		309	309	310	310	.0	(1)	.0	(1)	.0	309	.0	.0	.0	.8	01/01/2035	1
31406N-YU-2	FNMA 815323 4.068% 01/01/35		09/01/2018	Paydown		11,290	11,290	11,777	11,760	.0	(470)	.0	(470)	.0	11,290	.0	.0	.0	247	01/01/2035	1
31407S-LU-4	FNMA # 839239 4.592% 09/01/35		09/01/2018	Paydown		160	160	170	169	.0	(9)	.0	(9)	.0	160	.0	.0	.0	.4	09/01/2035	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		09/01/2018	Paydown		286,273	286,273	301,727	301,756	.0	(15,102)	.0	(15,102)	.0	286,273	.0	.0	.0	6,679	06/01/2046	1
31412E-CK-0	FNMA # 922674 4.198% 04/01/36		09/01/2018	Paydown		3,046	3,046	3,194	3,182	.0	(137)	.0	(137)	.0	3,046	.0	.0	.0	.77	04/01/2036	1
31412S-PL-3	FN # 933427 5.000% 03/01/38		09/01/2018	Paydown		3,334	3,334	3,352	3,349	.0	(15)	.0	(15)	.0	3,334	.0	.0	.0	.99	03/01/2038	1
31414M-WH-3	FNMA # 970737 5.000% 11/01/23		09/01/2018	Paydown		29,195	29,195	30,472	29,908	.0	(714)	.0	(714)	.0	29,195	.0	.0	.0	.926	11/01/2023	1
31414S-PA-5	FN # 974817 5.000% 04/01/23		09/01/2018	Paydown		61,614	61,614	64,309	63,026	.0	(1,412)	.0	(1,412)	.0	61,614	.0	.0	.0	2,054	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2018	Paydown		4,049	4,049	4,127	4,118	.0	(69)	.0	(69)	.0	4,049	.0	.0	.0	149	08/01/2038	1
31415A-WH-8	FNMA # 981537 5.000% 05/01/23		09/01/2018	Paydown		5,198	5,198	5,425	5,318	.0	(120)	.0	(120)	.0	5,198	.0	.0	.0	173	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2018	Paydown		3,202	3,202	3,391	3,310	.0	(108)	.0	(108)	.0	3,202	.0	.0	.0	.86	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2018	Paydown		127,339	127,339	129,369	128,620	.0	(1,280)	.0	(1,280)	.0	127,339	.0	.0	.0	2,825	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2018	Paydown		80,841	80,841	82,218	81,601	.0	(760)	.0	(760)	.0	80,841	.0	.0	.0	2,496	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2018	Paydown		164,784	164,784	163,702	163,805	.0	979	.0	979	.0	164,784	.0	.0	.0	3,362	08/01/2032	1
31417C-RB-0	FN AB5910 3.000% 08/01/32		09/01/2018	Paydown		438,082	438,082	437,824	437,373	.0	345	.0	345	.0	438,082	.0	.0	.0	9,127	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2018	Paydown		552,808	552,808	551,772	551,761	.0	1,047	.0	1,047	.0	552,808	.0	.0	.0	11,912	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2018	Paydown		65,503	65,503	70,047	69,357	.0	(3,855)	.0	(3,855)	.0	65,503	.0	.0	.0	1,531	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2018	Paydown		117,104	117,104	116,994	116,979	.0	125	.0	125	.0	117,104	.0	.0	.0	2,375	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2018	Paydown		150,250	150,250	153,499	152,170	.0	(1,921)	.0	(1,921)	.0	150,250	.0	.0	.0	3,960	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2018	Paydown		210,920	210,920	212,700	211,864	.0	(943)	.0	(943)	.0	210,920	.0	.0	.0	5,606	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2018	Paydown		42,739	42,739	43,273	43,016	.0	(277)	.0	(277)	.0	42,739	.0	.0	.0	1,283	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2018	Paydown		39,723	39,723	40,865	40,388	.0	(665)	.0	(665)	.0	39,723	.0	.0	.0	1,195	08/01/2024	1
31418A-ID-6	FN MA1543 3.500% 08/01/33		09/01/2018	Paydown		211,734	211,734	217,689	217,001	.0	(5,268)	.0	(5,268)	.0	211,734	.0	.0	.0	4,944	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2018	Paydown		960,510	960,510	958,409	958,429	.0	2,082	.0	2,082	.0	960,510	.0	.0	.0	18,874	10/01/2033	1
31418B-SK-8	FN POOL # MA2649 3.000% 06/01/46		09/01/2018	Paydown		373,260	373,260	378,567	378,506	.0	(5,246)	.0	(5,246)	.0	373,260	.0	.0	.0	7,365	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		09/01/2018	Paydown		128,258	128,258	135,433	131,344	.0	(3,086)	.0	(3,086)	.0	128,258	.0	.0	.0	4,672	09/01/2022	1
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		09/01/2018	Paydown		1,789	1,789	1,869	1,817	.0	(28)	.0	(28)	.0	1,789	.0	.0	.0	47	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2018	Paydown		29,139	29,139	29,640	29,453	.0	(315)	.0	(315)	.0	29,139	.0	.0	.0	594	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2018	Redemption	100.0000		321,538	321,538	321,538	.0	.0	.0	.0	.0	321,538	.0	.0	.0	15,298	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2018	Redemption	100.0000		105,738	105,738	105,738	.0	.0	.0	.0	.0	105,738	.0	.0	.0	7,126	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2018	Redemption	100.0000		64,235	64,235	64,235	.0	.0	.0	.0	.0	64,235	.0	.0	.0	1,234	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		08/22/2018	Redemption	100.0000		195,000	195,000	202,238	.0	(3,103)	.0	(3,103)	.0	195,000	.0	.0	.0	8,379	07/01/2033	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2018	Redemption	100.0000		315,000	315,000	315,000	.0	.0	.0	.0	.0	315,000	.0	.0	.0	9,450	12/01/2018	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2018	Redemption	100.0000		65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	.0	.0	2,133	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2018	Redemption	100.0000		145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	.0	.0	4,584	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/04/2018	Redemption	100.0000		40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	1,155	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2018	Redemption	100.0000		135,000	135,000	135,000	.0	.0	.0	.0	.0	135,000	.0	.0	.0	4,134	09/01/2019	1FE
677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/04/2018	Redemption	100.0000		160,212	160,212	160,212	.0	.0	.0	.0	.0	160,212	.0	.0	.0	9,528	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/04/2018	Redemption	100.0000		50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	894	09/01/2041	1FE
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/03/2018	Redemption	100.0000		628,000	628,000	628,000	.0	.0	.0	.0	.0	628,000	.0	.0	.0	18,633	07/01/2021	1FE
724790-AB-6	PITTSBURGH & ALLEGHENY ONTY PA DEVELOPMENT 2.350% 11/01/39		09/21/2018	PNC CAPITAL MARKETS	100.0000		8,800,000	8,800,000	8,800,000	.0	.0	.0	.0	.0	8,800,000	.0	.0	.0	113,648	11/01/2039	1FE
76252P-HJ-1	RIB FLOATER TRUST 2.590% 07/01/22		08/16/2018	Redemption	100.0000		47,950,000	47,950,000	47,950,000	.0	.0	.0	.0	.0	47,950,000	.0	.0	.0	732,172	07/01/2022	1FE

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STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
915137-5U-3	UNIVERSITY OF TEXAS HIGHER EDUCATION 3.225% 08/15/18		08/15/2018	Maturity		4,490,000	4,490,000	4,490,000	4,490,000	.0	.0	.0	.0	.0	4,490,000	.0	.0	.0	144,803	08/15/2018	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		09/05/2018	Redemption	100.0000	173,424	173,424	173,424	173,424	.0	.0	.0	.0	.0	173,424	.0	.0	.0	13,148	10/25/2043	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		09/01/2018	Redemption	100.0000	216,927	216,927	216,927	216,927	.0	.0	.0	.0	.0	216,927	.0	.0	.0	40,022	12/25/2043	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		09/05/2018	Paydown		316,377	316,377	316,377	316,377	.0	.0	.0	.0	.0	316,377	.0	.0	.0	3,626	10/25/2037	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		07/02/2018	Redemption	100.0000	130,303	130,303	130,303	130,303	.0	.0	.0	.0	.0	130,303	.0	.0	.0	25,592	10/25/2037	1FE
92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		09/05/2018	Redemption	100.0000	1,055,691	1,055,691	1,057,417	1,057,919	.0	(2,228)	.0	(2,228)	.0	1,055,691	.0	.0	.0	114,461	06/25/2042	1FE
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH 2016-A A 3.100% 06/25/41		09/01/2018	Redemption	100.0000	469,133	469,133	469,133	469,133	.0	.0	.0	.0	.0	469,133	.0	.0	.0	44,964	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/05/2018	Redemption	100.0000	187,897	187,897	187,897	187,897	.0	.0	.0	.0	.0	187,897	.0	.0	.0	15,847	08/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 2.500% 09/15/37		09/17/2018	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	1,575	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						89,188,745	89,188,745	98,740,036	85,079,129	0	(1,190,391)	0	(1,190,391)	0	89,188,745	0	0	0	3,270,151	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2018	Paydown		51,360	51,360	44,298	43,994	.0	7,365	.0	7,365	.0	51,360	.0	.0	.0	1,917	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2018	Paydown		962	962	770	654	.0	308	.0	308	.0	962	.0	.0	.0	48	12/25/2031	1FM
00084D-AT-7	ABN AMRO BANK 3.400% 08/27/21		08/21/2018	JEFFERIES & CO		500,000	500,000	499,635		.0	.0	.0	.0	499,635	.0	365	365		08/27/2021	1FE	
00215V-AA-0	AREIT 2018-CRE1 A 3.015% 02/14/35		09/15/2018	Paydown		31,540	31,540			.0	.0	.0	.0	31,540	.0	.0	.0	391	02/14/2035	1FE	
00253C-HH-3	AMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2018	Paydown		179,027	179,027	178,953	179,896	.0	(869)	.0	(869)	.0	179,027	.0	.0	.0	7,364	04/25/2031	1FM
00287Y-BE-8	ABBVIE INC 3.375% 11/14/21		09/13/2018	JEFFERIES & CO		199,774	200,000	199,656		.0	.0	.0	.0	199,656	.0	118	118		11/14/2021	2FE	
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		08/16/2018	Call 103.3132		17,631,434	17,066,000	18,585,002	18,000,190	.0	(364,684)	.0	(364,684)	.0	17,635,506	.0	(569,506)	(569,506)	961,088	09/15/2023	2FE
00841L-AY-2	ABMT 2014-3 B3 3.820% 11/25/44		09/01/2018	Paydown		23,681	23,681	23,469		.0	.0	.0	.0	23,681	.0	212	212		11/25/2044	1FM	
00841U-BQ-8	ABMT 2014-2 B3 3.888% 09/25/44		09/01/2018	Paydown		19,463	19,463	19,381		.0	.0	.0	.0	19,463	.0			252	09/25/2044	1FM	
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2018	Paydown		127,386	127,386	129,058	128,402	.0	(1,016)	.0	(1,016)	.0	127,386	.0			2,569	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		09/01/2018	Paydown		127,206	127,206	129,710	129,484	.0	(2,279)	.0	(2,279)	.0	127,206	.0			2,720	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2018	Paydown		362,450	362,450	360,884	149,226	.0	1,474	.0	1,474	.0	362,450	.0			5,103	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2018	Paydown		180,088	180,088	183,240	182,806	.0	(2,718)	.0	(2,718)	.0	180,088	.0			4,049	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2018	Paydown		318,030	318,030	322,204	322,443	.0	(4,413)	.0	(4,413)	.0	318,030	.0			7,355	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2018	Paydown		209,541	209,541	212,684	212,720	.0	(3,179)	.0	(3,179)	.0	209,541	.0			4,583	08/25/2046	1FM
00912X-BE-3	AIR LEASE CORP 3.500% 01/15/22		09/10/2018	JEFFERIES & CO		496,715	500,000	496,450		.0	.0	.0	.0	496,450	.0	265	265		01/15/2022	2FE	
020002-BF-7	ALLSTATE CORPORATION 3.016% 03/29/23		09/26/2018	BARCLAYS		4,012,000	4,000,000	4,000,000		.0	.0	.0	.0	4,000,000	.0	12,000	12,000		59,286	03/29/2023	1FE
02148J-AD-9	CIWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2018	Paydown		43,473	70,965	60,466	55,182	.0	(11,709)	.0	(11,709)	.0	43,473	.0			3,623	01/25/2037	1FM
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2018	Paydown		50,036	54,270	49,311	44,340	.0	5,696	.0	5,696	.0	50,036	.0			3,054	09/25/2037	1FM
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2018			155,944	155,944	143,108		.0	12,836	.0	12,836	.0	155,944	.0			2,587	01/15/2028	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2018	Paydown		76,314	76,314	76,088	74,828	.0	1,486	.0	1,486	.0	76,314	.0			2,060	09/25/2035	1FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2018	Paydown		20,437	20,437	20,335		.0	101	.0	101	.0	20,437	.0			516	10/17/2036	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2018	Paydown		26,924	26,924	26,922		.0	.11	.0	.11	.0	26,924	.0			622	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2018	Paydown		0	0	0		.0	.0	.0	.0	0	.0				0	04/17/2052	6*
03064L-AF-7	AMCAR 2014-1 D 2.540% 06/08/20		09/08/2018	Paydown		23,651	23,651	23,843	23,734	.0	(83)	.0	(83)	.0	23,651	.0			451	06/08/2020	1FE
03065K-AE-1	AMCAR 2015-1 B 1.880% 03/09/20		08/08/2018	Paydown		3,786,444	3,786,444	3,785,816	3,786,386	.0	58	.0	58	.0	3,786,444	.0			43,613	03/09/2020	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2018	Paydown		124	124	126	124	.0	.0	.0	.0	124	.0			5	12/25/2027	1FM	
035240-AB-6	ANHEUSER-BUSCH INBEV WOR 2.200% 08/01/18		08/01/2018	Maturity		100,000	100,000	99,944		.0	56	.0	56	.0	100,000	.0			1,100	08/01/2018	1FE
038779-AA-2	ARBSY 2015-1A A2 4.969% 10/30/45		07/30/2018	Paydown		28,625	28,625	28,607	28,563	.0	62	.0	62	.0	28,625	.0			1,067	10/30/2045	2AM
04684T-AA-9	A10 2017-1A A1FL 2.998% 03/15/36		07/15/2018	Paydown		30,000	30,000	30,000		.0	.0	.0	.0	30,000	.0			463	03/15/2036	1FE	
05363U-AS-2	AVERY 2014-1A AR 3.435% 04/25/26		07/25/2018	Paydown		1,756,952	1,756,952	1,756,952		.0	.0	.0	.0	1,756,952	.0			38,940	04/25/2026	1FE	
05367A-AG-8	AVIATION CAPITAL GROUP 2.875% 09/17/18		08/17/2018	Call 100.0000		3,280,000	3,280,000	3,281,602		.0	(1,627)	.0	(1,627)	.0	3,279,975	.0	25	25	39,292	09/17/2018	2FE
05377R-BD-5	AESOP 2013-1A A 1.920% 09/20/19		09/20/2018	Paydown		59,500	59,500	59,405		.0	95	.0	95	.0	59,500	.0			571	09/20/2019	1FE
05377R-BG-8	AESOP 2013-2A B 3.660% 02/20/20		09/20/2018	Paydown		33,333	33,333	33,421		.0	(87)	.0	(87)	.0	33,333	.0			508	02/20/2020	3AM

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STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05524H-AA-6	BANC OF AMERICA 2013DENVLYNCH SERJ CL 3.215% 09/15/26		09/15/2018	Paydown		665,000	665,000	665,156	0	0	(156)	0	(156)	0	665,000	0	0	0	3,570	09/15/2026	1FE
05531F-AW-3	BB&T CORPORATION 2.909% 06/15/20		09/26/2018	INC		20,123,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	123,600	123,600	415,976	06/15/2020	1FE
05544B-AA-5	BHMS 2014-ATLS AFX 3.601% 07/05/33		07/01/2018	Paydown		16,000,000	16,000,000	16,007,188	16,000,963	0	(963)	0	(963)	0	16,000,000	0	0	0	336,047	07/05/2033	1FMI
05604F-AA-3	BWAY 2013-1515 A1 2.808% 03/10/33		09/01/2018	Paydown		577,887	577,887	568,336	572,242	0	5,644	0	5,644	0	577,887	0	0	0	10,795	03/10/2033	1FMI
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2018	Paydown		61,197	61,197	38,075	36,761	0	24,435	0	24,435	0	61,197	0	0	0	1,275	10/25/2036	1FMI
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2018	Paydown		143,086	143,086	135,082	139,781	0	3,304	0	3,304	0	143,086	0	0	0	4,917	10/25/2034	1FMI
05946Y-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2018	Paydown		55,074	55,074	53,925	54,422	0	652	0	652	0	55,074	0	0	0	2,315	11/25/2035	1FMI
05946Z-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2018	Paydown		21,942	21,942	20,879	21,396	0	546	0	546	0	21,942	0	0	0	781	08/25/2035	1FMI
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2018	Paydown		15,348	15,348	13,058	13,693	0	1,655	0	1,655	0	15,348	0	0	0	932	03/25/2035	1FMI
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2018	Paydown		28,141	28,141	24,245	25,042	0	3,099	0	3,099	0	28,141	0	0	0	1,713	03/25/2035	3FMI
05948K-ZB-8	BOAA 2005-4 CB2 2.730% 05/25/35		09/01/2018	Paydown		33,462	35,913	27,653	28,758	0	4,704	0	4,704	0	33,462	0	0	0	587	03/25/2035	1FMI
05949C-NH-5	BOAIMS 2005-11 1A5 5.750% 12/25/35		09/01/2018	Paydown		159,540	165,846	162,032	161,871	0	(2,331)	0	(2,331)	0	159,540	0	0	0	6,040	12/25/2035	3FMI
05949C-PJ-9	BOAIMS 2005-L 2A3 3.853% 01/25/36		09/01/2018	Paydown		79,365	133,870	126,572	132,479	0	(53,114)	0	(53,114)	0	79,365	0	0	0	3,904	01/25/2036	2FMI
05950P-AJ-2	BAFC 2006-H 3A2 4.253% 09/20/46		09/01/2018	Paydown		26,120	26,936	22,845	23,911	0	2,210	0	2,210	0	26,120	0	0	0	821	09/20/2046	1FMI
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2018	Paydown		158,205	158,205	132,451	144,835	0	13,370	0	13,370	0	158,205	0	0	0	5,777	09/25/2034	1FMI
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2018	Paydown		41,079	88,446	80,749	89,393	0	(8,314)	0	(8,314)	0	41,079	0	0	0	6,383	01/25/2037	4FMI
06054M-AF-0	BACM 2016-UB10 XA 2.148% 07/15/49		09/01/2018	Paydown		0	0	8,522	6,995	0	(6,995)	0	(6,995)	0	0	0	0	0	1,353	07/15/2049	1FE
07330N-AD-7	BRANCH BANKING & TRUST 2.300% 10/15/18		09/15/2018	Call	100,000	2,000,000	2,000,000	2,006,210	2,005,864	0	(5,864)	0	(5,864)	0	2,000,000	0	0	0	42,167	10/15/2018	1FE
07384M-TM-4	BSARM 2003-1 5A1 3.983% 04/25/33		09/01/2018	Paydown		1,879	1,879	1,877	1,863	0	16	0	16	0	1,879	0	0	0	198	04/25/2033	1FMI
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.150% 08/15/18		08/15/2018	Maturity		900,000	900,000	895,734	0	0	4,266	0	4,266	0	900,000	0	0	0	5,175	08/15/2018	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2018	Paydown		16,332	16,332	16,259	16,317	0	15	0	15	0	16,332	0	0	0	327	12/15/2022	1FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		09/20/2018	Redemption	100,000	1,047	1,047	1,047	0	0	0	0	0	0	1,047	0	0	0	19	09/20/2031	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 3.794% 12/25/35		09/01/2018	Paydown		188,061	188,061	188,056	186,981	0	1,081	0	1,081	0	188,061	0	0	0	5,620	12/25/2035	1FMI
1248ME-AG-4	CBASS 2007-CB4 A2D 4.192% 04/25/37		09/01/2018	Paydown		79,461	79,461	65,158	68,205	0	11,257	0	11,257	0	79,461	0	0	0	2,497	04/25/2037	1FMI
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.647% 01/25/37		09/01/2018	Paydown		1,253	1,253	779	158	0	1,095	0	1,095	0	1,253	0	0	0	24	01/25/2037	1FMI
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		08/01/2018	Paydown		2,268	2,268	5,044	3,960	0	(1,692)	0	(1,692)	0	2,268	0	0	0	895	02/25/2037	1FMI
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2018	Paydown		566,418	566,418	566,079	584,125	0	(17,707)	0	(17,707)	0	566,418	0	0	0	20,141	07/20/2034	1FMI
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2018	Paydown		9,499	9,499	9,494	9,499	0	0	0	0	0	9,499	0	0	0	414	11/15/2019	6FE
12592P-BG-7	COMM 2014-URS6 XA 1.111% 12/10/47		09/01/2018	Paydown		0	0	6,223	5,534	0	(5,534)	0	(5,534)	0	0	0	0	0	1,502	12/10/2047	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		09/01/2018	Paydown		249,883	249,883	252,375	250,035	0	(153)	0	(153)	0	249,883	0	0	0	5,095	12/10/2044	1FMI
12623P-AE-6	QNH 2014-B B 1.930% 11/15/21		07/15/2018	Paydown		200,000	200,000	199,898	0	0	102	0	102	0	200,000	0	0	0	322	11/15/2021	1FE
12625C-AA-1	COMM 2013-WHP A1 2.499% 03/10/31		09/01/2018	Paydown		796,592	796,592	769,065	781,085	0	15,507	0	15,507	0	796,592	0	0	0	19,340	03/10/2031	1FMI
12626B-AE-4	COMM 2013-CR 10 3.795% 08/10/46		09/01/2018	Paydown		158,670	158,670	163,423	160,766	0	(2,097)	0	(2,097)	0	158,670	0	0	0	4,516	08/10/2046	1FMI
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2018	Paydown		118,175	118,175	50,655	33,399	0	84,775	0	84,775	0	118,175	0	0	0	2,016	11/25/2036	1FMI
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2018	Paydown		120,192	120,192	64,810	44,692	0	75,500	0	75,500	0	120,192	0	0	0	2,872	12/25/2036	1FMI
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2018	Paydown		511,311	511,311	526,634	518,397	0	(7,086)	0	(7,086)	0	511,311	0	0	0	12,783	02/10/2047	1FMI
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		09/01/2018	Paydown		3,544	3,544	3,571	3,542	0	0	0	0	0	3,544	0	0	0	82	02/25/2042	1FMI
12646H-AS-3	CSMC 2013-1VR2 B2 3.424% 04/25/43		09/01/2018	Paydown		75,506	75,506	72,789	73,220	0	2,286	0	2,286	0	75,506	0	0	0	1,768	04/25/2043	1FMI
12647M-DU-6	CSMC 2013-6 B3 3.315% 08/25/43		09/01/2018	Paydown		54,355	54,355	53,328	50,052	0	1,028	0	1,028	0	54,355	0	0	0	150	08/25/2043	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2018	Paydown		50,169	50,169	50,055	50,052	0	116	0	116	0	50,169	0	0	0	1,045	08/25/2043	1FMI
12649D-AP-8	CSMC 2014-WIN2 B1 3.989% 10/25/44		09/01/2018	Paydown		16,334	16,334	16,890	16,935	0	(601)	0	(601)	0	16,334	0	0	0	544	10/25/2044	1FMI
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2018	Paydown		175,342	175,342	175,520	175,704	0	(362)	0	(362)	0	175,342	0	0	0	5,565	12/25/2044	1FMI
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2018	Paydown		456,014	456,014	445,398	0	0	10,617	0	10,617	0	456,014	0	0	0	2,011	02/25/2048	1FE
126650-CH-1	CVS CORP 1.900% 07/20/18		07/20/2018	Maturity		1,800,000	1,800,000	1,799,622	0	0	378	0	378	0	1,800,000	0	0	0	34,200	07/20/2018	2FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2018	Paydown		141,024	141,024	133,741	138,568	0	2,456	0	2,456	0	141,024	0	0	0	5,099	02/25/2035	1FMI
12667F-SE-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2018	Paydown		42,096	45,691	40,322	37,767	0	4,329	0	4,329	0	42,096	0	0	0	2,124	04/25/2035	1FMI
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2018	Paydown		36,265	36,265	35,596	35,967</												

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2018	Paydown		107,369	141,231	118,757	119,542	.0	(11,847)	325	(12,172)	.0	107,369	.0	.0	.0	5,251	10/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2018	Paydown		122,078	122,078	112,922	113,845	.0	8,233	.0	8,233	.0	122,078	.0	.0	.0	4,287	11/25/2035	1FM
12668A-NM-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		09/01/2018	Paydown		97,829	104,462	97,829	89,866	.0	(10,221)	.0	(10,221)	.0	97,829	.0	.0	.0	5,519	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2018	Paydown		81,706	112,717	91,537	70,493	.0	11,213	.0	11,213	.0	81,706	.0	.0	.0	5,512	05/25/2036	1FM
12668W-AU-1	CIWL 2007-4 A5W 2.491% 04/25/47		09/01/2018	Paydown		34,461	34,461	31,610	34,820	.0	(358)	.0	(358)	.0	34,461	.0	.0	.0	1,690	04/25/2047	5FM
12668X-AD-7	CIWL 2006-S8 A4 5.650% 04/25/36		08/01/2018	Paydown		8,352	8,352	5,781	6,710	.0	1,642	.0	1,642	.0	8,352	.0	.0	.0	287	04/25/2036	1FM
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		09/01/2018	Paydown		63,516	63,516	54,489	57,431	.0	7,999	1,913	6,086	.0	63,516	.0	.0	.0	2,518	11/25/2035	1FM
126694-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		09/01/2018	Paydown		15,717	18,193	17,093	14,748	.0	969	.0	969	.0	15,717	.0	.0	.0	970	11/25/2035	1FM
126694-KZ-0	CIHL 2005-24 A33 5.500% 11/25/35		09/01/2018	Paydown		9,559	11,069	10,413	9,036	.0	523	.0	523	.0	9,559	.0	.0	.0	590	11/25/2035	1FM
12669F-RG-0	CIHL 2004-4 A5 5.250% 05/25/34		09/01/2018	Paydown		87,286	87,286	86,891	86,939	.0	347	.0	347	.0	87,286	.0	.0	.0	2,893	05/25/2034	1FM
12669F-UC-5	CIHL 2004-9 A7 5.250% 06/25/34		09/01/2018	Paydown		59,520	59,520	55,879	57,635	.0	1,886	.0	1,886	.0	59,520	.0	.0	.0	2,157	06/25/2034	1FM
12669G-W5-6	CIHL 2005-J2 3A14 5.500% 08/25/35		09/01/2018	Paydown		70,795	83,796	86,837	79,508	.0	(8,713)	.0	(8,713)	.0	70,795	.0	.0	.0	3,983	08/25/2035	1FM
12669R-AE-7	CIWL 2007-S1 A5 6.018% 11/25/36		09/01/2018	Paydown		19,221	19,221	11,888	6,135	.0	13,086	.0	13,086	.0	19,221	.0	.0	.0	710	11/25/2036	1FM
13606B-AA-4	CANADIAN IMP BK COMM NY 2.727% 07/13/18		07/13/2018	Maturity		9,500,000	9,500,000	9,510,165	.0	.0	(10,165)	.0	(10,165)	.0	9,500,000	.0	.0	.0	65,597	07/13/2018	1FE
14162V-AB-2	CARE CAPITAL PROPERTIES 5.125% 08/15/26		09/19/2018	SUNTRUST		488,750	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	(11,250)	(11,250)	28,188	08/15/2026	2FE
14179B-AG-6	CFCAT 2013-2A D 5.930% 08/15/19		09/15/2018	Paydown		187,644	187,644	192,452	187,644	.0	.0	.0	.0	.0	187,644	.0	.0	.0	7,362	08/15/2019	1FE
14916R-AE-4			08/01/2018	Maturity		5,000,000	5,000,000	4,997,900	4,999,710	.0	290	.0	290	.0	5,000,000	.0	.0	.0	130,000	08/01/2018	2FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		09/10/2018	Paydown		10,421	10,421	10,416	10,416	.0	2	.0	2	.0	10,421	.0	.0	.0	137	12/10/2023	1FE
15132E-LC-0	CMC 2005-1 A5 5.347% 02/18/35		09/01/2018	Paydown		25,784	25,784	25,768	25,389	.0	395	.0	395	.0	25,784	.0	.0	.0	1,262	02/18/2035	1FM
161175-BQ-6	CHARTER COMM OPT LLC/CAP 4.500% 02/01/24		09/11/2018	BOSTON		5,041,850	5,000,000	4,994,650	.0	.0	(142)	.0	(142)	.0	4,994,508	.0	47,342	47,342	43,750	02/01/2024	2FE
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		09/01/2018	Paydown		4	8,400	3,809	4,456	3,107	(7,560)	.0	(4,453)	.0	4	.0	.0	.0	167	11/25/2036	1FM
17310F-AT-2	CMIS 2006-5 3A1 5.500% 09/25/36		09/01/2018	Paydown		7,639	7,639	7,763	7,701	.0	(62)	.0	(62)	.0	7,639	.0	.0	.0	280	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.215% 06/25/37		09/01/2018	Paydown		164,153	164,153	164,146	160,657	.0	3,496	.0	3,496	.0	164,153	.0	.0	.0	7,535	06/25/2037	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2018	Paydown		11	11	11	11	.0	.0	.0	.0	.0	11	.0	.0	.0	.0	09/10/2046	1FM
17321L-AA-7	QMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2018	Paydown		189,907	189,907	186,659	186,873	.0	3,035	.0	3,035	.0	189,907	.0	.0	.0	4,195	10/25/2043	1FM
17322N-AA-2	QMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2018	Paydown		174,214	174,214	176,120	176,132	.0	(1,917)	.0	(1,917)	.0	174,214	.0	.0	.0	4,176	06/25/2044	1FM
17323E-AQ-6	QMLTI 2014-J2 B4 3.884% 11/25/44		09/01/2018	Paydown		44,708	44,708	45,057	45,043	.0	(335)	.0	(335)	.0	44,708	.0	.0	.0	1,158	11/25/2044	1FM
17323M-AA-3	QMLTI 2015-A A1 3.500% 06/25/58		09/01/2018	Paydown		550,675	550,675	558,084	556,912	.0	(6,237)	.0	(6,237)	.0	550,675	.0	.0	.0	13,193	05/01/2028	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2018	Paydown		30,000	30,000	30,691	17,822	.0	(664)	.0	(664)	.0	30,000	.0	.0	.0	1,011	04/25/2047	3AM
19990A-AA-7	COMM 2016-SAVA A 3.878% 10/15/34		09/15/2018	Paydown		1,685	1,685	1,685	1,685	.0	.0	.0	.0	.0	1,685	.0	.0	.0	46	10/15/2034	1FM
20826J-AA-6	Conn Funding II, 2018A SER 2018A CL A 3.250% 01/15/23		09/15/2018	Paydown		41,020	41,020	41,018	.0	.0	2	.0	2	.0	41,020	.0	.0	.0	111	01/15/2023	2FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 2.240% 02/02/43		07/02/2018	Redemption	100.0000	50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	511	02/02/2043	1FE
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2018	Paydown		21,875	21,875	21,050	21,200	.0	675	.0	675	.0	21,875	.0	.0	.0	761	06/25/2033	1FM
225410-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2018	Paydown		18,414	18,414	18,336	18,340	.0	73	.0	73	.0	18,414	.0	.0	.0	644	07/25/2033	1FM
225415-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		07/01/2018	Paydown		9,042	9,042	9,021	8,991	.0	51	.0	51	.0	9,042	.0	.0	.0	238	05/25/2035	1FM
225415-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2018	Paydown		41,109	41,109	39,799	40,321	.0	788	.0	788	.0	41,109	.0	.0	.0	1,504	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2018	Paydown		222,037	222,037	222,662	222,118	.0	(82)	.0	(82)	.0	222,037	.0	.0	.0	8,141	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2018	Paydown		219,709	219,709	205,606	191,030	.0	28,679	.0	28,679	.0	219,709	.0	.0	.0	10,442	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		09/01/2018	Paydown		125,258	132,491	98,931	118,771	.0	24,427	17,940	6,487	.0	125,258	.0	.0	.0	2,555	04/25/2036	1FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2018	Paydown		90,594	90,594	40,625	39,661	.0	56,933	.0	56,933	.0	90,594	.0	.0	.0	2,330	04/25/2036	1FM
22822R-AZ-3	CROWN CASTLE 4.883% 08/15/20		07/16/2018	Call	100.0000	20,350,000	20,350,000	21,272,541	20,877,422	.0	(105,517)	.0	(105,517)	.0	20,771,904	.0	(421,904)	(421,904)	1,165,481	08/15/2020	1FE
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		09/01/2018	Paydown		115,460	115,460	58,961	18,651	.0	96,810	.0	96,810	.0	115,460	.0	.0	.0	2,356	06/25/2036	1FM
233046-AD-3	DNKN 2015-1A A211 3.980% 02/20/45		08/20/2018	Paydown		26,938	26,938	27,548	26,938	.0	(611)	.0	(611)	.0	26,938	.0	.0	.0	804	02/20/2045	3AM
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		08/20/2018	Paydown		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	665	11/20/2047	2AM
233050-AB-9	DBLBS 2011-LC1A A2 4.528% 11/10/46		09/01/2018	Paydown		301,474	301,474	304,485	301,634	.0	(160)	.0	(160)	.0	301,474	.0	.0	.0	9,069	11/10/2046	1FM
233050-AS-0	DBLBS 2011-LC2A A1FL 3.515% 07/12/44		09/12/2018	Paydown		3,672	3,672	3,779	3,774	.0	(102)	.0	(102)	.0	3,672	.0	.0	.0	77	07/12/2044	1FM
233150-AC-5	DCT IND OPER PTRN LP 4.500% 10/15/23		09/21/2018	Call	105.8153	1,587,230	1,500,000	1,558,200	1,551,628	.0	(6,096)	.0	(6,096)	.0	1,545,532	.0	(45,532)	(45,532)			

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		09/18/2018	SEAPORT GROUP LLC		853,420	1,202,000	1,340,415	1,324,240	.0	(25,022)	.0	(25,022)	.0	1,299,218	.0	(445,798)	(445,798)	94,839	04/15/2024	4FE
254700-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		08/21/2018	JEFFERIES & CO CREDIT SUISSE FIRST BOSTON		1,941,605	2,022,000	1,964,393	1,977,805	.0	3,521	.0	3,521	.0	1,981,326	.0	(39,721)	(39,721)	65,496	03/15/2025	2FE
254700-AZ-2	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		09/19/2018	BOSTON		4,919,000	5,000,000	4,941,300	.0	.0	6,045	.0	6,045	.0	4,947,345	.0	(28,345)	(28,345)	134,167	06/15/2022	2FE
256746-AE-8	DOLLAR TREE INC 3.036% 04/17/20		08/21/2018	RBC/DAIN		10,020,700	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	20,700	20,700	106,739	04/17/2020	2FE	
257551-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2018	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	12,500	.0	.0	.0	386	07/25/2047	2AM	
257551-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2018	Paydown		17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	182	07/25/2048	2AM	
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/20/2018	Paydown		27,500	27,500	27,500	.0	.0	.0	.0	.0	27,500	.0	.0	.0	311	04/20/2048	2AM	
263534-BT-5	DU PONT EI DE NEMOURS & CO 6.000% 07/15/18		07/15/2018	Maturity		11,445,000	11,445,000	11,554,237	4,004,418	.0	(49,534)	.0	(49,534)	.0	11,445,000	.0	.0	.0	463,350	07/15/2018	1FE
26817R-AP-3	DYNEGY INC 7.625% 11/01/24		08/16/2018	TENDER OFFER		12,990	500,000	502,500	501,659	.0	(172)	.0	(172)	.0	501,487	.0	(488,497)	(488,497)	19,345	11/01/2024	3FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		09/25/2018	Paydown		281,728	281,728	281,728	281,728	.0	.0	.0	.0	281,728	.0	.0	.0	4,728	02/25/2027	1FE	
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		09/25/2018	Paydown		1,491,565	1,491,565	1,491,540	1,491,631	.0	(66)	.0	(66)	.0	1,491,565	.0	.0	.0	26,730	04/25/2028	1FE
28932M-AG-0	ELMI RD GENERATING STAT 4.673% 01/19/31		07/19/2018	Redemption 100.0000		21,883	21,883	21,883	21,883	.0	.0	.0	.0	21,883	.0	.0	.0	1,023	01/19/2031	1FE	
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2018	Redemption 100.0000		94,500	94,500	94,500	94,500	.0	.0	.0	.0	94,500	.0	.0	.0	3,761	06/30/2040	1	
294751-CQ-3	EQABS 2003-3 AF4 5.152% 12/25/33		09/01/2018	Paydown		123,515	123,515	123,515	123,065	.0	450	.0	450	.0	123,515	.0	.0	.0	6,690	12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 4.606% 10/25/34		09/01/2018	Paydown		554,900	554,900	554,900	549,530	.0	5,369	.0	5,369	.0	554,900	.0	.0	.0	21,634	10/25/2034	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2018	Paydown		148,705	148,705	146,715	146,839	.0	1,866	.0	1,866	.0	148,705	.0	.0	.0	2,857	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2018	Paydown		262,548	262,548	259,594	.0	.0	2,954	.0	2,954	.0	262,548	.0	.0	.0	4,599	02/25/2048	1FE
30163L-AC-5	EART 2014-3A C 4.170% 06/15/20		09/15/2018	Paydown		47,546	47,546	48,456	48,136	.0	(590)	.0	(590)	.0	47,546	.0	.0	.0	1,316	06/15/2020	1FE
30163Q-AD-2	EART 2014-1A D 5.530% 02/16/21		09/15/2018	Paydown		162,658	162,658	163,980	.0	.0	(1,322)	.0	(1,322)	.0	162,658	.0	.0	.0	3,615	02/16/2021	1FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		07/20/2018	Call 100.0000		4,665,000	4,670,318	4,670,318	2,369,734	.0	(4,872)	.0	(4,872)	.0	4,664,812	.0	188	188	77,427	08/20/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2018	Paydown		57,190	57,671	50,231	40,056	.0	17,135	.0	17,135	.0	57,190	.0	.0	.0	5,105	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2018	Paydown		100,046	100,046	81,797	69,572	.0	27,948	.0	27,948	.0	97,520	.0	.0	.0	5,024	08/25/2035	1FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		09/15/2018	Paydown		19,240	19,240	19,238	19,239	.0	.1	.0	.1	.0	19,240	.0	.0	.0	197	11/16/2020	1FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2018	Paydown		25,000	25,000	25,430	11,282	.0	(445)	.0	(445)	.0	25,000	.0	.0	.0	780	04/30/2047	3AM
35671D-AZ-8	FREEPROT-MC C&G 3.875% 03/15/23		09/12/2018	BANK OF AMERICA SEC		956,250	1,000,000	1,000,980	1,000,608	.0	(37)	.0	(37)	.0	1,000,572	.0	(44,322)	(44,322)	38,642	03/15/2023	3FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2018	Paydown		3	3	3	3	.0	.0	.0	.0	3	.0	.0	.0	.0	.0	06/25/2028	2FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2018	Paydown		242,056	242,056	269,206	247,331	.0	(5,275)	.0	(5,275)	.0	242,056	.0	.0	.0	12,645	05/12/2035	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		07/01/2018	Paydown		11,891,767	11,891,767	11,143,680	11,842,129	.0	49,638	.0	49,638	.0	11,891,767	.0	.0	.0	450,824	08/25/2037	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.707% 12/25/37		09/01/2018	Paydown		167,184	169,187	162,152	170,095	.0	(2,911)	.0	(2,911)	.0	167,184	.0	.0	.0	7,083	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		09/01/2018	Paydown		212,565	212,565	215,743	213,286	.0	(721)	.0	(721)	.0	212,565	.0	.0	.0	4,680	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GC7 AAB 2.935% 05/10/45		09/01/2018	Paydown		435,581	435,581	444,292	437,402	.0	(1,821)	.0	(1,821)	.0	435,581	.0	.0	.0	8,407	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.576% 06/10/46		09/01/2018	Paydown		.0	.0	21,746	13,899	.0	(13,899)	.0	(13,899)	.0	.0	.0	.0	.0	2,502	06/10/2046	1FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2018	Paydown		31,847	31,847	32,801	32,246	.0	(400)	.0	(400)	.0	31,847	.0	.0	.0	912	08/10/2046	1FM
3622M-AM-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2018	Paydown		97,951	101,614	96,803	96,348	.0	1,603	.0	1,603	.0	97,951	.0	.0	.0	4,598	05/25/2037	2FM
3622M-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2018	Paydown		27,886	27,886	27,385	27,463	.0	423	.0	423	.0	27,886	.0	.0	.0	2,035	05/25/2037	1FM
36233A-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2018	Paydown		11,171	11,165	10,856	10,855	.0	317	.0	317	.0	11,171	.0	.0	.0	479	02/25/2036	3FM
36234I-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2018	Paydown		6,463	6,463	6,152	6,353	.0	111	.0	111	.0	6,463	.0	.0	.0	237	09/25/2035	1FM
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		09/17/2018	Paydown		27,186	27,186	27,185	.0	.0	.1	.0	.1	.0	27,186	.0	.0	.0	138	04/18/2022	1FE
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2018	Paydown		169,137	169,137	174,208	170,211	.0	(1,074)	.0	(1,074)	.0	169,137	.0	.0	.0	4,140	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		09/15/2018	Paydown		21,260	21,260	21,258	21,259	.0	.1	.0	.1	.0	21,260	.0	.0	.0	387	10/15/2020	1FE
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		09/15/2018	Paydown		1,037,592	1,037,592	1,037,581	1,037,584	.0	.8	.0	.8	.0	1,037,592	.0	.0	.0	18,442	04/15/2021	1FE
37244D-AC-3	GENON ENERGY INC 0.000% Perpet		09/13/2018	Various		2,000,997	2,000,000	1,390,000	1,392,784	.0	.0	.0	.0	.0	1,392,784	.0	617,213	617,213	.0	01/01/9999	4FE
375558-BN-2	GILEAD SCIENCES INC 2.508% 09/20/18		09/20/2018	Maturity		3,200,000	3,200,000	3,200,000	3,200,000	.0	.0	.0	.0	3,200,000	.0	.0	.0	54,161	09/20/2018	1FE	
42806D-AA-7	HERTZ 2015-1A A 2.730% 03/25/21		09/24/2018	TD SECURITIES		4,208,994	4,208,994	4,239,209	.0	.0	3,208	.0	3,208	.0	4,242,417	.0	(33,423)	(33,423)	68,004	03/25/2021	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		07/01/2018	Call 100.0000		1,932,000	1,932,000	1,950,876	1,937,873	.0	(697)	.0	(697)	.0	1,937,176	.0	(5,176)	(5,176)	43,513	10/05/2018	2FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		07/01/2018	Redemption 100.0000		(1,932,000)	(1,932,000)	(1,950,876)	(1,932,000)	.0	.0	.0	.0	(1,932,000)	.0	.0	.0	.0	.0	10/05/2018	2FE
42824C-BC-2	HP ENTERPRISE CO 3.500% 10/05/21		09/10/2018	JEFFERIES & CO		199,836	200,000														

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2018	Paydown		74,082	109,494	87,799	81,365	.0	(7,284)	.0	(7,284)	.0	74,082	.0	.0	.0	4,453	02/25/2036	2FM
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2018	Paydown		46,062	82,214	47,115	51,938	.0	(1,644)	4,232	(5,876)	.0	46,062	.0	.0	.0	2,009	12/25/2035	1FM
459506-AJ-0	Fragrances Inc 3.400% 09/25/20		09/24/2018	JEFFERIES & CO		200,012	200,000	199,936	.0	.0	.0	.0	.0	199,936	.0	.0	76	76	.0	09/25/2020	2FE
46185H-AA-0	IHSFR 2018-SFR2 A 3.068% 06/17/37		09/17/2018	Paydown		68,661	68,661	68,661	.0	.0	.0	.0	.0	68,661	.0	.0	.0	.0	591	06/17/2037	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		31,102	31,102	31,100	31,379	.0	(277)	.0	(277)	.0	31,102	.0	.0	.0	1,286	09/25/2035	1FM
464120-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		09/01/2018	Paydown		165,174	165,174	161,316	146,476	.0	18,697	.0	18,697	.0	165,174	.0	.0	.0	7,284	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.999% 08/15/49		09/01/2018	Paydown		.0	.0	4,436	8,820	.0	(3,820)	.0	(3,820)	.0	.0	.0	.0	.0	403	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2018	Paydown		18,287	18,287	18,277	18,278	.0	.10	.0	.10	.0	18,287	.0	.0	.0	477	03/15/2063	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2018	Paydown		82,946	82,946	46,277	82,946	.0	55,374	.0	55,374	.0	82,946	.0	.0	.0	1,831	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2018	Paydown		93,158	93,158	53,583	32,841	.0	60,317	.0	60,317	.0	93,158	.0	.0	.0	2,056	07/25/2036	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.933% 11/25/36		09/01/2018	Paydown		198,403	198,403	198,403	195,384	.0	3,019	.0	3,019	.0	198,403	.0	.0	.0	12,276	11/25/2036	1FM
4663AD-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2018	Paydown		97,122	97,122	96,092	96,028	.0	1,094	.0	1,094	.0	97,122	.0	.0	.0	4,094	06/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2018	Paydown		596,037	596,037	601,995	596,717	.0	(680)	.0	(680)	.0	596,037	.0	.0	.0	14,776	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2018	Paydown		259,624	259,624	262,220	259,910	.0	(286)	.0	(286)	.0	259,624	.0	.0	.0	6,667	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/01/2018	Paydown		647,883	647,883	621,639	636,653	.0	11,230	.0	11,230	.0	647,883	.0	.0	.0	11,735	12/15/2047	1FM
46640U-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2018	Paydown		201,314	201,314	203,327	201,948	.0	(634)	.0	(634)	.0	201,314	.0	.0	.0	4,535	01/15/2046	1FM
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		09/01/2018	Paydown		2,685,304	2,685,304	2,712,143	2,699,274	.0	(13,970)	.0	(13,970)	.0	2,685,304	.0	.0	.0	77,849	01/15/2047	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2018	Paydown		434,451	434,451	440,968	439,818	.0	(5,367)	.0	(5,367)	.0	434,451	.0	.0	.0	10,616	08/26/2036	1FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2018	Paydown		221,443	221,443	228,085	224,365	.0	(2,922)	.0	(2,922)	.0	221,443	.0	.0	.0	5,537	12/15/2046	1FM
46645C-AG-2	JPMCC 2015-SGP B 4.908% 07/15/36		09/15/2018	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	2,000,000	.0	.0	.0	.0	61,373	07/15/2036	1FM
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		09/01/2018	Paydown		111,674	111,674	112,486	112,489	.0	(815)	.0	(815)	.0	111,674	.0	.0	.0	2,574	05/25/2047	1FM
46648R-AC-5	JPMIT 2018-1 A3 3.500% 06/25/48		09/01/2018	Paydown		164,356	164,356	164,895	835,259	.0	(2,678)	.0	(2,678)	.0	164,356	.0	.0	.0	6,386	06/25/2048	1FE
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		09/01/2018	Paydown		67,229	67,229	67,487	67,899	.0	(670)	.0	(670)	.0	67,229	.0	.0	.0	2,464	12/25/2048	1FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2018	Paydown		17,500	17,500	17,575	17,574	.0	(74)	.0	(74)	.0	17,500	.0	.0	.0	636	07/30/2047	3AM
48247U-AA-3	KSBA 2013-1 A 2.233% 08/25/36		09/25/2018	Paydown		.0	.0	114,323	114,323	.0	(114,323)	.0	(114,323)	.0	.0	.0	.0	.0	27,456	08/25/2036	1FM
48249K-AA-3	KSBA 2014-3 A 1.426% 05/25/39		09/25/2018	Paydown		.0	.0	107,245	103,878	.0	(103,878)	.0	(103,878)	.0	.0	.0	.0	.0	32,538	05/25/2039	1FM
48249Y-AA-3	KSBA 2016-1 A 2.608% 03/25/42		08/25/2018	Paydown		.0	.0	49,436	49,638	.0	(49,638)	.0	(49,638)	.0	.0	.0	.0	.0	9,569	03/25/2042	1FM
487437-AA-3	KEEP MEMORY ALIVE VRDN 2.300% 05/01/37		09/21/2018	PNC CAPITAL MARKETS	100.0000	6,655,000	6,655,000	6,655,000	4,706,245	.0	.0	.0	.0	6,655,000	.0	.0	.0	.0	92,730	05/01/2037	1FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 2.300% 05/01/37		07/02/2018	Redemption	100.0000	175,000	175,000	175,000	123,755	.0	.0	.0	.0	175,000	.0	.0	.0	.0	1,578	05/01/2037	1FE
487836-BD-9	KELLOGG CO 4.000% 12/15/20		08/14/2018	US BANCORP		2,040,880	2,000,000	1,931,820	1,976,602	.0	4,629	.0	4,629	.0	1,981,231	.0	59,649	59,649	53,556	12/15/2020	2FE
50076Q-AX-4	KRAFT FOODS GROUP INC-W/1 6.125% 08/23/18		08/23/2018	Maturity		2,200,000	2,200,000	2,291,938	2,260,381	.0	(60,381)	.0	(60,381)	.0	2,200,000	.0	.0	.0	134,750	08/23/2018	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2018	Paydown		80,739	80,739	79,500	80,339	.0	400	.0	400	.0	80,739	.0	.0	.0	5,045	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 4.673% 11/25/35		09/01/2018	Paydown		244,340	244,340	244,340	244,340	.0	.0	.0	.0	244,340	.0	.0	.0	.0	11,782	11/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 11/25/35		09/01/2018	Paydown		243,410	243,410	243,051	239,489	.0	3,921	.0	3,921	.0	243,410	.0	.0	.0	14,524	11/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2018	Paydown		293,878	293,878	256,410	287,199	.0	6,679	.0	6,679	.0	293,878	.0	.0	.0	13,180	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2018	Paydown		274,826	274,826	(59,238)	(55,795)	.0	330,621	.0	330,621	.0	274,826	.0	.0	.0	19,993	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2018	Paydown		2	2	71,765	56,397	.0	(65,541)	.0	(65,541)	.0	2	.0	.0	.0	2,772	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		09/01/2018	Paydown		4	4	88,136	57,309	.0	(61,116)	.0	(61,116)	.0	4	.0	.0	.0	2,939	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.764% 05/25/37		09/01/2018	Paydown		170,129	170,129	135,041	149,649	.0	20,480	.0	20,480	.0	170,129	.0	.0	.0	125,672	05/25/2037	1FM
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2018	Paydown		71,025	71,025	71,020	68,136	.0	2,889	.0	2,889	.0	71,025	.0	.0	.0	1,801	11/25/2035	1FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2018	Redemption	100.0000	194,000	194,000	194,000	194,000	.0	.0	.0	.0	194,000	.0	.0	.0	.0	11,002	08/01/2025	1FE
59564N-AF-0	MIDCOAST ENERGY PP 4.420% 09/30/24		07/09/2018	Call	100.0000	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	3,000,000	.0	.0	.0	.0	294,023	09/30/2024	2FM
59564N-AE-2	MIDCOAST ENERGY PP 4.040% 09/30/21		07/09/2018	Call	100.0000	10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	10,000,000	.0	.0	.0	.0	587,436	09/30/2021	2FM
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		09/01/2018	Paydown		2,927	2,927	2,944	2,943	.0	(16)	.0	(16)	.0	2,927	.0	.0	.0	68	01/25/2061	1FM
60040F-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330%		06/30/27	Redemption	100.0000	61,671	61,671	61,671	61,671	.0	.0	.0	.0	61,671	.0	.0	.0	.0	2,465	06/30/2027	2FE
61166W-AK-7	MONSANTO CO 4.650% 11/15/43		07/10/2018	Taxable Exchange		3,968,712	4,000,000	3,998,040	3,998,021	.0	(5)	.0	(5)	.0	3,998,016	.0	(129,304)	(129,304)	121,417	11/15/2043	2FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		07/10/2018	Taxable Exchange		997,975	1,000,000	994,260	.0</												

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/01/2018	Paydown		219,840	219,840	222,031	220,081	.0	(240)	.0	(240)	.0	219,840	.0	.0	.0	5,519	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2018	Paydown		305,477	305,477	311,582	307,369	.0	(1,891)	.0	(1,891)	.0	305,477	.0	.0	.0	5,738	08/15/2045	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2018	Paydown		51,908	51,908	50,611	50,705	.0	1,203	.0	1,203	.0	51,908	.0	.0	.0	1,083	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2018	Paydown		148,309	148,309	150,348	149,415	.0	(1,106)	.0	(1,106)	.0	148,309	.0	.0	.0	3,096	07/25/2043	1FM
63536S-AA-7	NATL CITY BK OF INDIANA 4.250% 07/01/18		07/01/2018	Maturity		640,000	640,000	648,307	647,222	.0	(7,222)	.0	(7,222)	.0	640,000	.0	.0	.0	15,867	07/01/2018	1FE
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		09/15/2018	Paydown		41,482	41,482	41,482	41,421	.0	.61	.0	.61	.0	41,482	.0	.0	.0	.613	06/15/2021	1FE
64352V-MA-6	NCHET 2005-A A6 4.521% 08/25/35		09/01/2018	Paydown		28,640	28,640	26,743	27,140	.0	1,500	.0	1,500	.0	28,640	.0	.0	.0	834	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2018	Paydown		48,647	48,647	40,454	38,105	.0	10,542	.0	10,542	.0	48,647	.0	.0	.0	1,594	03/25/2047	1FM
				Redemption	100.0000																
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/27/2018			1,400,000	1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	1,400,000	.0	.0	.0	37,435	07/26/2021	2
67103G-AA-7	OSF FINANCE VRDN 2.000% 12/01/37		09/21/2018	PNC CAPITAL MARKETS		8,200,000	8,200,000	8,200,000	8,200,000	.0	.0	.0	.0	.0	8,200,000	.0	.0	.0	117,186	12/01/2037	1FE
678858-BJ-9	OKLAHOMA GAS & ELECTRIC 6.350% 09/01/18		09/01/2018	Maturity		2,000,000	2,000,000	1,992,900	1,999,148	.0	852	.0	852	.0	2,000,000	.0	.0	.0	127,000	09/01/2018	1FE
				Redemption	100.0000																
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		09/12/2018	BOSTON		1,017,500	1,000,000	986,470	990,292	.0	988	.0	988	.0	991,281	.0	26,219	26,219	47,163	04/01/2024	2FE
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		07/15/2018	Paydown		678	678	678	678	.0	.0	.0	.0	.0	678	.0	.0	.0	.8	01/15/2021	1FE
				Redemption	100.0000																
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		09/26/2018	MORGAN STANLEY FIXED INC		4,823,450	5,000,000	4,991,300	4,993,867	.0	1,104	.0	1,104	.0	4,994,971	.0	(171,521)	(171,521)	97,903	09/15/2021	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		08/10/2018	Paydown		43,696	43,696	44,966	44,395	.0	(699)	.0	(699)	.0	43,696	.0	.0	.0	897	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2018	Paydown		5,291	5,291	5,285	5,285	.0	.6	.0	.6	.0	5,291	.0	.0	.0	.91	07/09/2029	1FE
				Redemption	100.0000																
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2018			101,079	101,079	99,067	100,385	.0	694	.0	694	.0	101,079	.0	.0	.0	6,278	12/30/2020	3AM
68557N-AC-7	ORBITAL ATK 5.500% 10/01/23		07/19/2018	Call	100.0000	11,500,000	11,500,000	11,500,000	11,500,000	.0	.0	.0	.0	.0	11,500,000	.0	.0	.0	1,037,021	10/01/2023	3FE
693456-AP-0	PMTLT 2013-J1 B2 3.563% 09/25/43		09/01/2018	Paydown		67,122	67,122	68,818	68,558	.0	(1,436)	.0	(1,436)	.0	67,122	.0	.0	.0	1,594	09/25/2043	1FM
69371R-P4-2	PACCAR FINANCIAL CORP 3.150% 08/08/21		08/06/2018	JEFFERIES & CO		200,000	200,000	199,938	200,000	.0	.0	.0	.0	.0	199,938	.0	114	114	.0	08/08/2021	1FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		09/01/2018	Paydown		206,827	206,827	204,210	.0	.0	2,618	.0	2,618	.0	206,827	.0	.0	.0	2,943	02/25/2048	1FE
				Redemption	100.0000																
69403W-AB-3	PACIFIC BEACON LLC 2.543% 07/15/26		07/15/2018			411,990	411,990	350,192	373,143	.0	38,847	.0	38,847	.0	411,990	.0	.0	.0	7,732	07/15/2026	1AM
70959R-AL-8	PENSKE TRUCK LEASING/PTL 2.875% 07/17/18		07/17/2018	Maturity		3,950,000	3,950,000	3,952,923	.0	.0	(2,923)	.0	(2,923)	.0	3,950,000	.0	.0	.0	56,781	07/17/2018	2FE
				Redemption	100.0000																
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2018			100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	3,015	09/13/2027	1
				Redemption	100.0000																
743948-AL-5	PUBLIC SERVICE COLORADO 5.800% 08/01/18		09/01/2018	Paydown		175	175	161	(53)	.0	228	.0	228	.0	175	.0	.0	.0	.78	04/28/2022	5*
744448-CB-5	PUBLIC SERVICE COLORADO 5.800% 08/01/18		08/01/2018	Maturity		3,315,000	3,315,000	3,694,302	3,344,883	.0	(29,883)	.0	(29,883)	.0	3,315,000	.0	.0	.0	192,270	08/01/2018	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2018	Paydown		46,903	46,903	65,803	61,965	.0	(18,620)	(3,557)	(15,063)	.0	46,903	.0	.0	.0	3,012	06/25/2036	4FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2018	Paydown		32,549	32,549	29,115	30,193	.0	2,356	.0	2,356	.0	32,549	.0	.0	.0	1,376	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		09/01/2018	Paydown		747,979	747,979	747,042	746,758	.0	1,221	.0	1,221	.0	747,979	.0	.0	.0	19,322	06/25/2055	1FM
759187-CD-7	REGIONS BANK 3.374% 08/13/21		08/08/2018	STIFEL NICHOLAS		100,038	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	38	38	.0	.0	08/13/2021	2FE
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		08/01/2018	Paydown		20,494	20,494	20,254	20,419	.0	.74	.0	.74	.0	20,494	.0	.0	.0	623	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2018	Paydown		18,259	18,259	13,318	11,620	.0	6,639	.0	6,639	.0	18,259	.0	.0	.0	703	05/25/2036	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2018	Paydown		64,709	64,709	65,518	65,468	.0	(759)	.0	(759)	.0	64,709	.0	.0	.0	2,425	01/25/2032	3FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2018	Paydown		48,809	48,809	49,779	51,099	.0	(2,290)	.0	(2,290)	.0	48,809	.0	.0	.0	2,115	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2018	Paydown		63,032	63,032	88,528	72,952	.0	(15,504)	.0	(15,504)	.0	63,032	.0	.0	.0	5,318	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2018	Paydown		1,014	1,014	1,130	1,127	.0	(112)	.0	(112)	.0	1,014	.0	.0	.0	.42	11/25/2035	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2018	Paydown		405,325	506,807	400,839	377,503	.0	27,823	.0	27,823	.0	405,325	.0	.0	.0	23,297	04/25/2036	1FM
77340R-AC-1	ROCKIES EXPRESS PIPELINE 6.850% 07/15/18		07/15/2018	Maturity		8,000,000	8,000,000	7,988,640	7,998,878	.0	1,122	.0	1,122	.0	8,000,000	.0	.0	.0	548,000	07/15/2018	3FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		07/27/2018	Maturity		1,800,000	1,800,000	1,803,330	.0	.0	(3,330)	.0	(3,330)	.0	1,800,000	.0	.0	.0	39,600	07/27/2018	1FE
78355H-KJ-7	RYDER SYSTEM INC 3.500% 06/01/21		07/30/2018	JEFFERIES & CO		200,028	200,000	199,922	.0	.0	.0	.0	.0	199,922	.0	106	106	.0	.0	06/01/2021	2FE
	Santander Drive 20181 eivabl SER 20181 CL																				
80285T-AA-2	A1 1.830% 02/15/19		07/15/2018	Paydown		658,019	658,019	658,019	.0	.0	.0	.0	.0	658,019	.0	.0	.0	.0	5,787	02/15/2019	1FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		09/01/2018	Paydown		100,270	100,270	102,433	102,440	.0	(2,169)	.0	(2,169)	.0	100,270	.0	.0	.0	2,184	05/25/2045	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2018	Paydown		70,457	70,457	70,455	70,358	.0	.99	.0	.99	.0							

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2018	Paydown		273,924	273,924	277,669	276,917	.0	(2,993)	.0	(2,993)	.0	273,924	.0	.0	.0	6,455	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		09/01/2018	Paydown		210,190	210,190	211,667	211,677	.0	(1,488)	.0	(1,488)	.0	210,190	.0	.0	.0	4,410	02/25/2048	1FE
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		09/01/2018	Paydown		97,200	97,200	97,155	97,153	.0	.47	.0	.47	.0	97,200	.0	.0	.0	2,349	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		09/04/2018	Paydown		661,977	661,977	672,733	.0	.0	(10,756)	.0	(10,756)	.0	661,977	.0	.0	.0	12,942	02/25/2048	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2018	Paydown		168,866	168,866	165,331	165,331	.0	3,535	.0	3,535	.0	168,866	.0	.0	.0	4,208	07/25/2043	1FM
82650H-AA-8	SRFC 2013-3A A 2.200% 10/20/30		08/20/2018	Paydown		1,675,352	1,675,352	1,675,137	1,675,346	.0	.5	.0	.5	.0	1,675,352	.0	.0	.0	24,465	10/20/2030	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		09/20/2018	Paydown		17,280	17,280	17,245	17,247	.0	.33	.0	.33	.0	17,280	.0	.0	.0	235	06/20/2031	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		09/20/2018	Paydown		327,732	327,732	327,672	327,701	.0	.31	.0	.31	.0	327,732	.0	.0	.0	5,018	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2018	Paydown		252,676	252,676	252,630	252,650	.0	.25	.0	.25	.0	252,676	.0	.0	.0	4,076	10/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2018	Paydown		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,090	05/20/2046	2AM
85022W-AA-2	SOFT 2016-AA A 3.050% 04/25/29		09/25/2018	Paydown		608,461	608,461	608,438	608,445	.0	.16	.0	.16	.0	608,461	.0	.0	.0	12,309	04/25/2029	1FE
86184R-AD-9	SMPT 2017-MONT B 3.265% 08/20/30		08/20/2018	Paydown		58,984	58,984	58,984	58,984	.0	.0	.0	.0	.0	58,984	.0	.0	.0	1,160	08/20/2030	1FM
86359A-K3-6	SASC 2003-25XS A5 5.412% 08/25/33		09/01/2018	Paydown		226,314	226,314	226,172	240,417	.0	(14,104)	.0	(14,104)	.0	226,314	.0	.0	.0	8,223	08/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2018	Paydown		84,656	84,656	81,852	83,115	.0	1,541	.0	1,541	.0	84,656	.0	.0	.0	3,085	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2018	Paydown		126,611	126,611	124,628	126,080	.0	.531	.0	.531	.0	126,611	.0	.0	.0	4,983	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2018	Paydown		37,087	37,087	30,362	29,594	.0	7,492	.0	7,492	.0	37,087	.0	.0	.0	1,421	10/25/2035	1FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2018	Paydown		225,961	225,961	225,077	226,471	.0	(509)	.0	(509)	.0	225,961	.0	.0	.0	12,967	11/25/2036	2FM
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		09/15/2018	Paydown		20,498	20,498	20,497	.0	.0	.1	.0	.1	.0	20,498	.0	.0	.0	295	12/15/2029	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2018	Redemption	100.0000	148,756	148,756	148,756	148,756	.0	.0	.0	.0	.0	148,756	.0	.0	.0	14,132	02/01/2030	2AM
88327H-AL-7	THPT 2018-THL D 4.104% 11/11/34		07/11/2018	Paydown		392,768	392,768	392,522	392,768	.0	.245	.0	.245	.0	392,768	.0	.0	.0	6,265	11/11/2034	2AM
88579Y-BA-8	3M CO. 3.000% 09/14/21		09/11/2018	JEFFERIES & CO		199,704	200,000	199,590	.0	.0	.0	.0	.0	199,590	.0	.0	114	114	.0	09/14/2021	1FE
88732J-AL-2	TIME WARNER CABLE INC 6.750% 07/01/18		07/01/2018	Maturity		5,500,000	5,500,000	5,495,435	5,499,708	.0	.292	.0	.292	.0	5,500,000	.0	.0	.0	371,250	07/01/2018	2FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		09/01/2018	Paydown		14,307	14,307	14,378	14,363	.0	(56)	.0	(56)	.0	14,307	.0	.0	.0	258	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2018	Paydown		189,711	189,711	189,774	189,655	.0	.56	.0	.56	.0	189,711	.0	.0	.0	3,830	03/25/2054	1FM
89236T-EM-3	TOYOTA 3.050% 01/11/28		09/26/2018			7,540,000	7,540,000	7,982,240	7,982,233	.0	.869	.0	.869	.0	7,983,101	.0	(443,101)	(443,101)	172,833	01/11/2028	1FE
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		08/10/2018	Maturity		2,800,000	2,800,000	2,739,950	2,787,400	.0	12,600	.0	12,600	.0	2,800,000	.0	.0	.0	231,000	08/10/2018	2FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2018	Paydown		92,710	92,710	94,096	93,049	.0	(339)	.0	(339)	.0	92,710	.0	.0	.0	1,962	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.390% 01/10/45		09/01/2018	Paydown		.0	.0	825	695	.0	(695)	.0	(695)	.0	.0	.0	.0	.0	218	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2018	Paydown		922,352	922,352	936,178	925,821	.0	(3,469)	.0	(3,469)	.0	922,352	.0	.0	.0	18,995	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		09/01/2018	Paydown		235,031	235,031	237,506	237,506	.0	(2,475)	.0	(2,475)	.0	235,031	.0	.0	.0	4,198	03/10/2046	1FM
90331H-NP-4	US BANK 3.150% 04/26/21		08/30/2018			100,013	100,000	99,994	.0	.0	(2)	.0	(2)	.0	99,992	.0	.0	21	21	04/26/2021	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2018	Paydown		5,735,172	5,735,172	5,878,437	5,778,387	.0	(43,215)	.0	(43,215)	.0	5,735,172	.0	.0	.0	116,151	08/10/2049	1FM
907818-DA-3	UNION PACIFIC CORP 5.700% 08/15/18		08/15/2018	Maturity		12,090,000	12,090,000	12,557,985	12,130,542	.0	(40,542)	.0	(40,542)	.0	12,090,000	.0	.0	.0	689,130	08/15/2018	1FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2018	Redemption	100.0000	184,680	184,680	184,680	184,680	.0	.0	.0	.0	.0	184,680	.0	.0	.0	5,725	07/07/2028	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2018			83,858	83,858	83,858	83,858	.0	.0	.0	.0	.0	83,858	.0	.0	.0	3,145	09/03/2026	1FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		09/15/2018	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	5,000	.0	.0	.0	101	02/16/2043	1FE	
92276M-AW-5	VENTAS REALTY LP VTR 4.750% 06/01/21		08/08/2018	TENDER OFFER		7,318,990	7,000,000	7,658,490	7,329,123	.0	(62,210)	.0	(62,210)	.0	7,266,913	.0	52,077	52,077	234,597	06/01/2021	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/10/2018	Paydown		167,168	167,168	167,168	167,031	.0	136	.0	136	.0	167,168	.0	.0	.0	3,310	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2018	Paydown		31,615	31,615	26,398	27,534	.0	4,081	.0	4,081	.0	31,615	.0	.0	.0	1,159	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		09/01/2018	Paydown		806,042	806,042	814,060	807,142	.0	(1,100)	.0	(1,100)	.0	806,042	.0	.0	.0	19,427	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2018	Paydown		473,458	473,458	468,797	471,212	.0	2,246	.0	2,246	.0	473,458	.0	.0	.0	8,950	03/15/2048	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2018	Paydown		74,934	74,934	106,290	122,077	.0	(47,143)	.0	(47,143)	.0	74,934	.0	.0	.0	4,722	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2018	Paydown		21,292	21,292	25,067	25,244	.0	(4,132)	.0	(4,132)	.0	21,292	.0	.0	.0	925	11/25/2035	3FM
939355-AE-3	WMALT 2007-0A3 5A 1.917% 04/25/47		09/01/2018	Paydown		1,424	1,424	2,136	2,187	.0	(763)	.0	(763)	.0	1,424	.0	.0	.0	30	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2018	Paydown		78,148	78,148	36,057	34,813	.0	43,335	.0	43,335	.0	78,148	.0	.0	.0	1,173	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.769%		09/01/2018	Paydown		102,903	102,903	54,034	54,027	.0	48,876	.0	48,876	.0	102,903	.0	.0	.0	1,812	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2018	Paydown		490,428	490,428	490,433	490,445	.0	(18)	.0	(18)	.0							

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
95058X-AE-8	WEN 2018-1A A211 3.884% 03/15/48		09/15/2018	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,082	03/15/2048	2AM	
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		08/01/2018	Paydown		46,111	46,111	46,095	46,070	0	41	0	41	0	46,111	0	0	0	893	05/20/2027	1FE	
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		09/01/2018	Paydown		311,133	311,133	310,003	310,280	0	853	0	853	0	311,133	0	0	0	7,390	12/20/2028	1FE	
	Westlake Automob20183A ivable SER 20183A CL																					
96042G-AA-0	A1 2.530% 09/16/19		09/15/2018	Paydown		1,367,633	1,367,633	1,367,633	0	0	0	0	0	1,367,633	0	0	0	0	2,403	09/16/2019	1FE	
96221T-AH-0	WFRBS 2014-LC14 XA 1.456% 03/15/47		09/01/2018	Paydown		0	0	14,748	11,050	0	(11,050)	0	(11,050)	0	0	0	0	0	1,986	03/15/2047	1FE	
06366R-U7-8	BANK OF MONTREAL 1.800% 07/31/18	A	07/31/2018	Maturity		3,000,000	3,000,000	2,993,610	0	0	6,390	0	6,390	0	3,000,000	0	0	0	27,000	07/31/2018	1FE	
136375-BT-8	CANADIAN NATL RAILWAY 5.550% 03/01/19	A	08/30/2018	Call 101.3905		2,179,896	2,150,000	2,405,979	2,192,862	0	(24,109)	0	(24,109)	0	2,168,752	0	11,143	11,143	118,994	03/01/2019	1FE	
89114Q-C7-1	TORONTO DOMINION BANK 3.150% 09/17/20	A	09/10/2018	JEFFERIES & CO		200,020	200,000	199,958	0	0	0	0	0	0	199,958	0	62	62	0	09/17/2020	1FE	
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/15/2018	Maturity Redemption 100.0000		37,068,000	37,068,000	41,454,419	37,487,882	0	(419,882)	0	(419,882)	0	37,068,000	0	0	0	2,409,420	08/15/2018	2FE	
02315Q-AA-6	AMBAC LSNI LLC 7.386% 02/12/23	D	06/30/2018			36,756	36,756	36,756	0	0	0	0	0	36,756	0	0	0	0	960	02/12/2023	5*	
03764X-AH-0	APID 2014-17A A1R 3.646% 04/17/26	D	07/17/2018	Paydown		7,162,297	7,162,297	7,162,297	7,162,297	0	0	0	0	0	7,162,297	0	0	0	169,520	04/17/2026	1FE	
05565Q-CG-1	BP CAPITAL MARKETS 2.241% 09/26/18	D	09/26/2018	Maturity		2,600,000	2,599,220	0	0	0	780	0	780	0	2,600,000	0	0	0	58,266	09/26/2018	1FE	
09627V-AN-5	BLUEN 2014-4A A1R 3.662% 11/30/26	D	08/28/2018	Paydown		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	746,228	11/30/2026	1FE	
389669-AD-4	GLO 2006-1A B 3.043% 11/01/21	D	08/01/2018	Paydown		156,995	156,995	156,995	0	0	0	0	0	0	156,995	0	0	0	2,187	11/01/2021	1FE	
40420X-AA-3	HKCG FINANCE LTD 6.250% 08/07/18	D	08/07/2018	Maturity		11,500,000	11,500,000	11,498,235	11,498,946	0	1,054	0	1,054	0	11,500,000	0	0	0	718,750	08/07/2018	1FE	
45314Q-AC-9	IMPERIAL TOBACCO FINANCE 2.050% 07/20/18	D	07/20/2018	Maturity		460,000	460,000	459,259	0	0	741	0	741	0	460,000	0	0	0	4,715	07/20/2018	2FE	
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	D	07/25/2018	Various		2,601,520	2,632,000	2,585,440	2,602,582	0	2,326	0	2,326	0	2,604,907	0	(3,387)	(3,387)	195,258	06/30/2023	4FE	
67108W-AW-9	OZLM 2014-7A A2BR 3.600% 07/17/26	D	07/17/2018	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	216,000	07/17/2026	1FE	
67110A-AA-1	OZLM 2015-13A A1A 3.753% 07/30/27	D	09/18/2018	Paydown		200,000	200,000	200,760	0	0	(760)	0	(760)	0	200,000	0	0	0	4,540	07/30/2027	1FE	
75625Q-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	D	09/21/2018	Maturity		2,500,000	2,500,000	2,496,250	0	0	3,750	0	3,750	0	2,500,000	0	0	0	53,125	09/21/2018	1FE	
87266H-AA-6	TFINS 2016-1A A 4.598% 01/20/38	D	08/31/2018	Paydown		2,333,127	2,333,127	2,093,981	2,144,484	0	188,643	0	188,643	0	2,333,127	0	0	0	84,441	01/20/2038	1FE	
F0868*-AA-3	BARILLA FRANCE PP 4.140% 07/15/18	D	07/15/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	207,000	07/15/2018	2	
G1846@-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	C	08/15/2018	Call 100.4213		776,273	773,016	773,016	773,016	0	0	0	0	0	773,016	0	0	0	29,451	01/22/2022	2	
G9284#-AX-5	VITOL FINANCE PP 5.010% 07/30/18	D	07/30/2018	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	302,270	07/30/2018	2	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					481,134,471	482,326,575	488,206,528	403,097,438	3,107	17,056	21,692	(1,529)	0	482,386,585	0	(1,908,036)	(1,908,036)	18,333,457	XXX	XXX	
293791-AV-1	ENTERPRISE PRODUCTS 6.051% 08/01/66		08/24/2018	Call 100.0000		5,500,000	5,500,000	5,487,190	5,425,454	0	178	0	178	0	5,425,632	0	74,368	74,368	252,503	08/01/2066	2FE	
4899999	Subtotal - Bonds - Hybrid Securities					5,500,000	5,500,000	5,487,190	5,425,454	0	178	0	178	0	5,425,632	0	74,368	74,368	252,503	XXX	XXX	
8399997	Total - Bonds - Part 4					602,175,963	595,926,306	620,890,024	518,683,816	3,107	(2,580,818)	21,692	(2,599,403)	0	603,219,069	0	(1,699,029)	(1,699,029)	23,832,984	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					602,175,963	595,926,306	620,890,024	518,683,816	3,107	(2,580,818)	21,692	(2,599,403)	0	603,219,069	0	(1,699,029)	(1,699,029)	23,832,984	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
064058-10-0	BANK OF NY MELLON CORP		07/16/2018	S. G. COWEN SECURITIES CORP		9,000,000	482,074	244,146	484,740	(240,594)	0	0	(240,594)	0	244,146	0	237,929	237,929	4,320			
212485-10-6	CONVERGYS CORP		09/25/2018	Various		3,276,960,000	82,252,930	38,274,893	77,008,560	(38,733,667)	0	0	(38,733,667)	0	38,274,893	0	43,978,037	43,978,037	1,015,858			
87238Q-10-3	TOP CAPITAL CORP		08/01/2018	Tax Free Exchange		103,570,000	1,488,292	1,488,292	0	0	16,449	0	(16,449)	0	1,488,292	0	0	0	24,458			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					84,223,296	XXX	40,007,331	77,493,300	(38,974,261)	0	16,449	(38,990,710)	0	40,007,331	0	44,215,966	44,215,966	1,044,636	XXX	XXX	
922042-87-4	VANGUARD FTSE EUROPE ETF		09/28/2018	Vanguard		25,019,726	25,019,726	25,008,472	26,304,597	(1,296,124)	0	0	(1,296,124)	0	25,008,472	0	11,254	11,254	617,080			
9299999	Subtotal - Common Stocks - Mutual Funds					25,019,726	XXX	25,008,472	26,304,597	(1,296,124)	0	0	(1,296,124)	0	25,008,472	0	11,254	11,254	617,080	XXX	XXX	
9799997	Total - Common Stocks - Part 4					109,243,022	XXX	65,015,803	103,797,897	(40,270,385)	0	16,449	(40,286,834)	0	65,015,803	0	44,227,220	44,227,220	1,661,716	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					109,243,022	XXX	65,015,803	103,797,897	(40,270,385)	0	16,449	(40,286,834)	0	65,015,803	0	44,227,220	44,227,220	1,661,716	XXX	XXX	
9899999	Total - Preferred and Common Stocks					109,243,022	XXX	65,015,803	103,797,897	(40,270,385)	0	16,449	(40,286,834)	0	65,015,803	0	44,227,220	44,227,220	1,661,716	XXX	XXX	
9999999	Totals					711,418,985	XXX	685,905,827	622,481,713	(40,267,278)	(2,580,818)	38,141	(42,886,237)	0	668,234,872	0	42,528,191	42,528,191	25,494,700	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999	Subtotal - Purchased Options - Hedging Effective																					
0149999	Subtotal - Purchased Options - Hedging Other																					
0219999	Subtotal - Purchased Options - Replications																					
0289999	Subtotal - Purchased Options - Income Generation																					
PREMIER OIL PLC PP	Premier Oil	N/A		US - Chicago Board	213800QYDSD0FTK71	07/28/2017	05/31/2022	59,580	42.75	24,928			34,420	XXX	34,420	(4,277)					XXX	XXX
Warrant 672168186																						
TIDEWATER INC	Tidewater	N/A		US - Chicago Board	549300UJMTB7PD2UT305	01/31/2018	07/31/2042	554	0.00				189	XXX	189	189					XXX	XXX
Tidewater Warrant																						
88642R133																						
0299999	Subtotal - Purchased Options - Other - Call Options and Warrants																					
0359999	Subtotal - Purchased Options - Other																					
0369999	Total Purchased Options - Call Options and Warrants																					
0379999	Total Purchased Options - Put Options																					
0389999	Total Purchased Options - Caps																					
0399999	Total Purchased Options - Floors																					
0409999	Total Purchased Options - Collars																					
0419999	Total Purchased Options - Other																					
0429999	Total Purchased Options																					
0499999	Subtotal - Written Options - Hedging Effective																					
0569999	Subtotal - Written Options - Hedging Other																					
0639999	Subtotal - Written Options - Replications																					
0709999	Subtotal - Written Options - Income Generation																					
0779999	Subtotal - Written Options - Other																					
0789999	Total Written Options - Call Options and Warrants																					
0799999	Total Written Options - Put Options																					
0809999	Total Written Options - Caps																					
0819999	Total Written Options - Floors																					
0829999	Total Written Options - Collars																					
0839999	Total Written Options - Other																					
0849999	Total Written Options																					
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	12/18/2008	12/03/2018	54,906,000	3 Month LIBOR / (2.85)			(326,064)		XXX	(68,763)					114,844		100/100
0859999	Subtotal - Swaps - Hedging Effective - Interest Rate																					
0909999	Subtotal - Swaps - Hedging Effective																					
0969999	Subtotal - Swaps - Hedging Other																					
CMS Energy	RSAT 125896A*1: CMS Energy 125896BE9	N/A	Credit	Deutsche Bank	7LTHFY1CNSY80621K86	10/27/2014	12/20/2019	15,000,000	100.00	325,581		113,750	169,440	XXX	169,440	(38,030)		(47,575)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHNSJPFGNF3B8653	10/23/2014	12/20/2019	15,000,000	100.00	38,153		113,750	174,930	XXX	174,930	(79,899)		(5,586)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley	4PQUHNSJPFGNF3B8653	10/23/2014	12/20/2019	10,000,000	100.00	25,435		75,833	116,620	XXX	116,620	(53,266)		(3,724)		10,000,000	2	
0989999	Subtotal - Swaps - Replication - Credit Default																					
1029999	Subtotal - Swaps - Replication																					
1089999	Subtotal - Swaps - Income Generation																					
1149999	Subtotal - Swaps - Other																					
1159999	Total Swaps - Interest Rate																					
1169999	Total Swaps - Credit Default																					
1179999	Total Swaps - Foreign Exchange																					
1189999	Total Swaps - Total Return																					
1199999	Total Swaps - Other																					
1209999	Total Swaps																					
1269999	Subtotal - Forwards																					
1399999	Subtotal - Hedging Effective																					
1409999	Subtotal - Hedging Other																					

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STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
1419999. Subtotal - Replication										389,169	0	303,333	460,990	XXX	460,990	(171,195)	0	(56,885)	0	40,000,000	XXX	XXX	
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										24,928	0	0	34,609	XXX	34,609	(4,088)	0	0	0	0	0	XXX	XXX
1449999 - Totals										414,097	0	(22,731)	495,599	XXX	426,836	(175,283)	0	(56,885)	0	40,114,844	XXX	XXX	

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	34,609		34,609	34,609		34,609		
Deutsche Bank	Y	Y	200,000	169,440	0	0	169,440	0	0	15,000,000	14,969,440
Morgan Stanley	Y	Y	0	291,550	0	291,550	291,550	0	291,550	25,000,000	25,000,000
Royal Bank of Canada	Y	Y	0	0	0	0	0	(68,763)	0	114,844	114,844
0299999. Total NAIC 1 Designation			200,000	460,990	0	291,550	460,990	(68,763)	291,550	40,114,844	40,084,284
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			200,000	495,599	0	326,159	495,599	(68,763)	326,159	40,114,844	40,084,284
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				495,599	0						

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank	Cash	7LTFZY1CNSX8D621K86	000000-00-0	200,000	200,000	XXX		V
0299999 - Total				200,000	200,000	XXX	XXX	XXX

E09

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

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999	Total - U.S. Government Bonds			0	0	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
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			17,852,356	17,852,356	10/01/2018
8999999	Total - Short-Term Invested Assets (Schedule DA type)			17,852,356	17,852,356	XXX
9999999	Totals			17,852,356	17,852,356	XXX

General Interrogatories:

- Total activity for the year Fair Value \$13,708 Book/Adjusted Carrying Value \$13,708
- Average balance for the year Fair Value \$28,314,985 Book/Adjusted Carrying Value \$28,314,985
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$3,000,000 NAIC 2 \$14,852,356 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2K-2	OPIC Flt % Due 2/15/2028 FMAN15		1	4,940,510	4,940,510	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES Flt % Due 5/15/2024 FMAN15		1	2,500,000	2,500,000	05/15/2024
690353-3H-8	OPIC AGENCY DEBENTURES Flt % Due 7/7/2040 JAJ07		1	1,400,000	1,400,000	07/07/2040
690353-D9-5	OPIC Flt % Due 10/10/2025 JAJ010		1	4,612,839	4,612,839	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MUSD15		1	3,727,310	3,727,310	09/15/2022
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
690353-RW-9	OPIC US Agency Floating MTN Flt % Due 12/16/2019 MUSD16		1	13,000,000	13,000,000	12/16/2019
690353-UB-8	OPIC Flt % Due 2/15/2028 FMAN15		1	3,919,560	3,919,560	02/15/2028
690353-Y5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN Flt % Due 7/15/2025 JAJ015		1	4,666,667	4,666,667	07/15/2025
690353-Z8-3	OPIC AGENCY DEBENTURES Flt % Due 7/7/2040 JAJ07		1	800,000	800,000	07/07/2040
690353-ZZ-3	OPIC Flt % Due 9/15/2020 MUSD15		1	15,200,000	15,200,000	09/15/2020
01999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			67,166,886	67,166,886	XXX
05999999	Total - U.S. Government Bonds			67,166,886	67,166,886	XXX
10999999	Total - All Other Government Bonds			0	0	XXX
17999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
24999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOUS GENERAL Adj % Due 7/31/2028 Mo-1		1FE	15,500,000	15,500,000	07/31/2028
671050-AA-3	OSL SANTA ROSA VRDN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	5,800,000	5,800,000	07/01/2022
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN Adj % Due 9/15/2037 Mo-15		1FE	40,000	40,000	09/15/2037
28999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			27,340,000	27,340,000	XXX
31999999	Total - U.S. Special Revenues Bonds			27,340,000	27,340,000	XXX
022095-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	664,644	665,487	11/10/2018
025800-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	2,402,681	2,400,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ023		1FE	2,200,909	2,200,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	3,611,149	3,614,184	11/30/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	6,038,134	6,042,697	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,840,639	1,839,934	03/15/2019
064159-CU-8	BANK OF NOVA SCOTIA 2.05% Due 10/30/2018 A030		1FE	1,999,446	1,999,462	10/30/2018
07274N-AS-2	BAYER US FINANCE II LLC 1.85% Due 11/15/2018 At Mat		2FE	998,473	998,915	11/15/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	4,899,471	4,900,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MUSD18		1FE	8,009,912	8,000,000	09/18/2019
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Mo-1		1FE	100,000	100,000	02/02/2043
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MUSD19		2FE	3,006,459	3,003,531	09/19/2019
25272K-AA-1	DELL 1st Lien 3.48% Due 6/1/2019 J01		2FE	2,506,963	2,507,848	06/01/2019
254672-UH-9	DISCOVER BANK 2.6% Due 11/13/2018 MN13		2FE	18,698,635	18,699,150	11/13/2018
256746-AE-8	DOLLAR TREE INC Flt % Due 4/17/2020 JAJ017		2FE	3,605,663	3,600,000	04/17/2020
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2 7/8% Due 10/15/2018 A015		2FE	5,299,645	5,300,303	10/15/2018
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.7% Due 3/15/2019 MS15		2FE	3,812,909	3,813,484	03/15/2019
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MUSD20		1FE	3,203,587	3,200,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC Flt % Due 3/17/2020 MUSD17		2FE	3,652,643	3,650,000	03/17/2020
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 A05		2FE	1,268,006	1,268,140	10/05/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 A030		2FE	1,384,240	1,384,657	10/30/2018
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA 2.55% Due 2/6/2019 FA6		2FE	2,964,853	2,965,321	02/06/2019
44987C-AJ-7	ING BANK NV 2% Due 11/26/2018 MN26		1FE	4,496,603	4,498,748	11/26/2018
55279H-AE-0	M&T TRUST CO 2.3% Due 1/30/2019 JJ30		1FE	4,430,676	4,431,344	01/30/2019
55279H-AG-5	M&T TRUST CO 2 1/4% Due 7/25/2019 JJ25		1FE	7,979,325	7,985,179	07/25/2019
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 A010		1FE	1,162,643	1,162,323	04/10/2019
65339K-AR-1	NEXTERA ENERGY CAPITAL 2.3% Due 4/1/2019 A01		2FE	818,387	818,287	04/01/2019
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MUSD7		1FE	7,004,480	7,000,000	03/07/2019
713448-DE-5	PEPSICO INC 1 1/2% Due 2/22/2019 FA22		1FE	2,585,815	2,588,725	02/22/2019
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		1FE	3,402,829	3,400,000	04/15/2019
78013X-RJ-9	ROYAL BANK OF CANADA Flt % Due 7/22/2020 JAJ022		1FE	11,226,746	11,200,000	07/22/2020
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJ015		2FE	2,175,609	2,175,000	07/15/2019
822582-BM-3	SHELL INTERNATIONAL FIN 1 5/8% Due 11/10/2018 MN10		1FE	2,537,290	2,537,601	11/10/2018
867914-BF-9	SUNTRUST BANKS INC 2.35% Due 11/1/2018 MN1		2FE	2,499,605	2,499,444	11/01/2018
32999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			132,489,066	132,449,763	XXX
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.53% Due 9/16/2019 Mo-15		1FE	8,031,778	8,032,367	09/16/2019
35999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			8,031,778	8,032,367	XXX
38999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			140,520,844	140,482,130	XXX
48999999	Total - Hybrid Securities			0	0	XXX
55999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
60999999	Subtotal - SVO Identified Funds			0	0	XXX
61999999	Total - Issuer Obligations			199,655,952	199,616,648	XXX
62999999	Total - Residential Mortgage-Backed Securities			0	0	XXX
63999999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
64999999	Total - Other Loan-Backed and Structured Securities			35,371,778	35,372,367	XXX
65999999	Total - SVO Identified Funds			0	0	XXX
66999999	Total Bonds			235,027,730	234,989,015	XXX
70999999	Total - Preferred Stocks			0	0	XXX
75999999	Total - Common Stocks			0	0	XXX
76999999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			139,802	139,802	
000000-00-0	Key Bank VMIA			20,164,986	20,164,986	
90999999	Total - Cash (Schedule E Part 1 type)			20,360,032	20,360,032	XXX
	CATHOLIC HEALTH INITIATV CP 2.6% Due 11/7/2018 At Mat			7,985,499	7,937,000	11/07/2018
	HYUNDAI CAPITAL CP 2.4% Due 10/15/2018 At Mat			17,184,107	17,140,918	10/15/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			63,650	63,650	
91999999	Total - Cash Equivalents (Schedule E Part 2 type)			25,233,257	25,141,568	XXX
99999999	Totals			280,621,018	280,490,615	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(75,797,112)	Book/Adjusted Carrying Value \$	(75,974,481)
2. Average balance for the year	Fair Value \$	428,573,376	Book/Adjusted Carrying Value \$	429,724,908

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					(12,112,470)	(8,645,767)	1,520,242	.XXX.
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					4,703,281	4,711,276	219,286	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					972,046	988,063	1,443,699	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					2,425,561	395,394	1,874,344	.XXX.
HUNTINGTON BANK COLUMBUS, OH					4,038,805	4,041,934	48,083	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					20,142,116	20,181,221	20,220,230	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(90,723)	(173,464)	(142,614)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	20,078,616	21,498,657	25,183,270	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	20,078,616	21,498,657	25,183,270	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	20,078,616	21,498,657	25,183,270	XXX

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	CABOT CORP CP		.09/28/2018	2.320	10/01/2018	2,349,546	.454	.0
	CATHOLIC HEALTH INITIATV CP		.08/01/2018	2.700	11/07/2018	7,937,000	40,800	.0
	CATHOLIC HEALTH INITIATV CP		.08/07/2018	2.550	11/15/2018	16,739,582	65,680	.0
	CATHOLIC HEALTH INITIATV CP		.08/29/2018	2.530	11/27/2018	20,057,330	46,812	.0
	HYUNDAI CAPITAL CP		.08/22/2018	2.290	10/15/2018	17,140,918	43,764	.0
	MDU RESOURCES CP		.09/28/2018	2.320	10/01/2018	3,599,304	696	.0
	WALGREENS BOOTS ALLIANCE CP		.08/02/2018	2.520	11/01/2018	19,874,000	82,600	.0
	ASTRAZENECA PLC CP		.08/01/2018	2.450	10/15/2018	24,846,875	129,306	.0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						112,544,555	410,112	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						112,544,555	410,112	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						112,544,555	410,112	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						112,544,555	410,112	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.09/28/2018	0.000	XXX	25,000	.0	.303
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	.303
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		.09/28/2018	0.000	XXX	31,889,723	.0	2,521
8699999. Subtotal - All Other Money Market Mutual Funds						31,889,723	0	2,521
8899999 - Total Cash Equivalents						144,459,278	410,112	2,824

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