



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Western -Southern Life Assurance Company

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

OFFICERS

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

OTHER

Edward Joseph Babbitt VP & Sr Counsel	Troy Dale Brodie VP	Keith Walker Brown VP & Chf Underwriter
Kim Rehling Chiodi Sr VP	Keith Terrill Clark, MD VP & Medical Director	Robert John DalSanto VP
James Joseph DeLuca VP	Lisa Beth Fangman VP	Anthony Michael Garcia # Sr VP & Chf Mkt Officer
Clint David Gibler Sr VP & Chf Inf Off	Stephen Paul Hamilton VP	Daniel Wayne Harris VP
Noreen Joyce Hayes Sr VP	David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard VP & Assoc Gen Counsel
Bradley Joseph Hunkler VP, Chief Accounting Officer	Robert Scott Kahn VP	Phillip Earl King VP & Auditor
Richard Anthony Krawczeski VP	Michael Joseph Laatsch VP	Harold Victor Lyons VP
Constance Marie Maccarone Sr VP	Jill Tripp McGruder Sr VP	Jimmy Joe Miller Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Nora Eyre Moushey Sr VP & Chf Actuary	Jonathan David Niemeyer Sr VP & General Counsel
Gene Anthony Patterson VP	Keith Malcom Payne VP	Douglas Ivan Ross VP & Chf Tech Off
Mario Joseph San Marco VP	Nicholas Peter Sargen Sr VP & Chf Inv Off	Luc Paul Sicotte # VP
Denise Lynn Sparks VP	Jeffrey Laurence Stainton VP & Assoc Gen Counsel	Thomas Martin Stapleton VP
Richard Kelley Taulbee VP	David Eugene Theurich VP	James Joseph Vance VP & Treasurer
Robert Lewis Walker Sr VP & Chf Fin Off		

DIRECTORS OR TRUSTEES

John Finn Barrett	Donald Allen Bliss	James Norman Clark
Jo Ann Davidson	Eugene Peter Ruhlmann	George Victor Voinovich
George Herbert Walker III	Thomas Luke Williams	

State of	Ohio	SS:
County of	Hamilton	

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

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer
a. Is this an original filing? Yes [X] No []		
b. If no,		
1. State the amendment number.....		
2. Date filed		
3. Number of pages attached.....		
Subscribed and sworn to before me this		
23rd day of January, 2013		

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	67,010,196	0.579	67,010,196		67,010,196	0.581
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	14,166,666	0.122	14,166,666		14,166,666	0.123
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	173,062,641	1.496	173,062,641		173,062,641	1.501
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	39,335,454	0.340	39,335,454		39,335,454	0.341
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	18,147,596	0.157	18,147,596		18,147,596	0.157
1.43 Revenue and assessment obligations	219,657,146	1.899	219,657,146		219,657,146	1.905
1.44 Industrial development and similar obligations	226,845,000	1.961	226,845,000		226,845,000	1.967
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	233,040,695	2.015	233,040,695		233,040,695	2.021
1.512 Issued or guaranteed by FNMA and FHLMC	387,648,177	3.351	387,648,177		387,648,177	3.361
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	675,461,777	5.840	675,461,777		675,461,777	5.857
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	2,131,817,638	18.431	2,131,817,638		2,131,817,638	18.484
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,364,790,298	37.737	4,364,790,298		4,364,790,298	37.845
2.2 Unaffiliated non-U.S. securities (including Canada)	1,670,055,814	14.439	1,670,055,814		1,670,055,814	14.480
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	2,121,637	0.018	2,121,637		2,121,637	0.018
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	118,839,897	1.027	118,839,897		118,839,897	1.030
3.4 Other equity securities:						
3.41 Affiliated	34,223,089	0.296	968,515		968,515	0.008
3.42 Unaffiliated	43,109,500	0.373	43,109,500		43,109,500	0.374
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development	35,929,471	0.311	35,929,471		35,929,471	0.312
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties	222,031,200	1.920	222,031,200		222,031,200	1.925
4.5 Commercial loans	512,432,388	4.430	512,432,388		512,432,388	4.443
4.6 Mezzanine real estate loans	13,546,649	0.117	13,546,649		13,546,649	0.117
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)	24,356,091	0.211	24,356,091		24,356,091	0.211
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	43,562,924	0.377	43,562,924		43,562,924	0.378
7. Derivatives	4,020,446	0.035	4,020,446		4,020,446	0.035
8. Receivables for securities	3,860,770	0.033	3,860,770		3,860,770	0.033
9. Securities Lending (Line 10, Asset Page reinvested collateral)	15,645,187	0.135	15,645,187	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	138,256,904	1.195	138,256,904	15,645,187	153,902,091	1.334
11. Other invested assets	133,473,738	1.154	133,473,738		133,473,738	1.157
12. Total invested assets	11,566,448,989	100.000	11,533,194,415	15,645,187	11,533,194,415	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	25,323,292
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	0
	3.2 Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	0
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	0
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	967,201
	8.2 Totals, Part 3, Column 9	967,201
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,356,091
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	24,356,091

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	753,520,277
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	142,046,685
	2.2 Additional investment made after acquisition (Part 2, Column 8)	24,187,628
		166,234,313
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	1,589,563
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	137,351,407
8.	Deduct amortization of premium and mortgage interest points and commitment fees	53,038
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	783,939,708
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	783,939,708
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	783,939,708

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	128,269,120
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,754,505
		3,754,505
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	5,726,277
	5.2 Totals, Part 3, Column 9	0
		5,726,277
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	4,266,854
8.	Deduct amortization of premium and depreciation	9,308
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	133,473,740
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	133,473,740

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	10,056,068,404
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,733,931,531
3.	Accrual of discount	15,552,730
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	350,895
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	26,761,914
	4.4. Part 4, Column 11	4,064,176
		31,176,985
5.	Total gain (loss) on disposals, Part 4, Column 19	24,747,308
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,390,362,771
7.	Deduct amortization of premium	33,009,265
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	15,840,668
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	2,931,042
		18,771,710
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,419,333,212
11.	Deduct total nonadmitted amounts	33,254,574
12.	Statement value at end of current period (Line 10 minus Line 11)	10,386,078,638

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	314,217,559	329,731,358	317,962,569	301,293,700
	2. Canada	142,931,447	152,898,418	143,401,350	142,100,000
	3. Other Countries	30,131,194	33,867,517	30,045,480	30,000,000
	4. Totals	487,280,200	516,497,293	491,409,399	473,393,700
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	10,015,454	10,817,640	10,030,395	10,000,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions					
	7. Totals	1,557,079,691	1,627,138,130	1,562,168,113	1,491,601,938
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	6,396,828,498	6,911,749,157	6,405,717,965	6,520,558,805
	9. Canada	411,098,189	471,434,876	410,067,488	407,422,000
	10. Other Countries	1,358,737,064	1,485,313,200	1,360,731,027	1,343,414,957
	11. Totals	8,166,663,751	8,868,497,233	8,176,516,480	8,271,395,762
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	10,221,039,096	11,022,950,296	10,240,124,387	10,246,391,400
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	2,121,638	2,500,000	2,121,638	
	15. Canada				
	16. Other Countries				
	17. Totals	2,121,638	2,500,000	2,121,638	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	2,121,638	2,500,000	2,121,638	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	161,949,397	161,949,397	122,841,435	
	21. Canada				
	22. Other Countries				
	23. Totals	161,949,397	161,949,397	122,841,435	
Parent, Subsidiaries and Affiliates	24. Totals	34,223,089	34,223,089	88,931,146	
	25. Total Common Stocks	196,172,486	196,172,486	211,772,581	
	26. Total Stocks	198,294,124	198,672,486	213,894,219	
	27. Total Bonds and Stocks	10,419,333,220	11,221,622,782	10,454,018,606	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	11,112,700	148,242,690	102,463,506	3,797,450	48,601,213	314,217,559	3.0	186,708,061	1.9	314,217,559	0
1.2 Class 2						0	0.0	0	0.0		0
1.3 Class 3						0	0.0	0	0.0		0
1.4 Class 4						0	0.0	0	0.0		0
1.5 Class 5						0	0.0	0	0.0		0
1.6 Class 6						0	0.0	0	0.0		0
1.7 Totals	11,112,700	148,242,690	102,463,506	3,797,450	48,601,213	314,217,559	3.0	186,708,061	1.9	314,217,559	0
2. All Other Governments											
2.1 Class 1		135,507,372	35,162,568	2,392,700		173,062,640	1.7	149,386,104	1.5	130,076,892	42,985,748
2.2 Class 2						0	0.0	0	0.0		0
2.3 Class 3						0	0.0	0	0.0		0
2.4 Class 4						0	0.0	0	0.0		0
2.5 Class 5						0	0.0	0	0.0		0
2.6 Class 6						0	0.0	0	0.0		0
2.7 Totals	0	135,507,372	35,162,568	2,392,700	0	173,062,640	1.7	149,386,104	1.5	130,076,892	42,985,748
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1						0	0.0	0	0.0		0
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3						0	0.0	0	0.0		0
3.4 Class 4						0	0.0	0	0.0		0
3.5 Class 5						0	0.0	0	0.0		0
3.6 Class 6						0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		9,015,454	1,000,000			10,015,454	0.1	10,019,733	0.1	10,015,454	0
4.2 Class 2						0	0.0	0	0.0		0
4.3 Class 3						0	0.0	0	0.0		0
4.4 Class 4						0	0.0	0	0.0		0
4.5 Class 5						0	0.0	0	0.0		0
4.6 Class 6						0	0.0	0	0.0		0
4.7 Totals	0	9,015,454	1,000,000	0	0	10,015,454	0.1	10,019,733	0.1	10,015,454	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	165,311,498	508,140,821	470,512,052	126,892,680	51,192,646	1,322,049,697	12.8	961,692,387	9.6	1,315,274,697	6,775,000
5.2 Class 2	4,271,457	313,543			230,445,000	235,030,000	2.3	228,240,000	2.3	7,805,000	227,225,000
5.3 Class 3						0	0.0	0	0.0		0
5.4 Class 4						0	0.0	0	0.0		0
5.5 Class 5						0	0.0	0	0.0		0
5.6 Class 6						0	0.0	0	0.0		0
5.7 Totals	169,582,955	508,454,364	470,512,052	126,892,680	281,637,646	1,557,079,697	15.0	1,189,932,387	11.9	1,323,079,697	234,000,000

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	742,029,275	2,279,298,190	1,473,668,201	131,452,845	199,734,463	4,826,182,974	46.6	4,740,747,081	47.3	3,509,348,547	1,316,834,427
6.2 Class 2	214,614,964	960,223,314	593,757,859	97,539,455	220,999,336	2,087,134,928	20.1	2,268,983,635	22.6	1,535,885,158	551,249,770
6.3 Class 3	28,580,815	132,557,956	244,053,522	32,220,735	13,242,340	450,655,368	4.4	435,640,457	4.3	355,881,811	94,773,557
6.4 Class 4	19,863,676	239,993,833	276,323,848	66,328,754	21,878,553	624,388,664	6.0	700,811,732	7.0	423,404,891	200,983,773
6.5 Class 5	11,701,847	51,585,321	28,225,180	9,897,631	21,703,606	123,113,585	1.2	111,212,936	1.1	110,257,919	12,855,666
6.6 Class 6	452,773	5,276,436	162,562	190,711	126,389	6,208,871	0.1	10,669,510	0.1	1,890,200	4,318,671
6.7 Totals	1,017,243,350	3,668,935,050	2,616,191,172	337,630,131	477,684,687	8,117,684,390	78.4	8,268,065,351	82.4	5,936,668,526	2,181,015,864
7. Hybrid Securities											
7.1 Class 1	6,231,640	14,544,318	17,485,000		30,356,025	68,616,983	0.7	75,500,342	0.8	20,557,836	48,059,147
7.2 Class 2		6,418,400		22,486,391	53,470,777	82,375,568	0.8	101,644,557	1.0	55,408,672	26,966,896
7.3 Class 3		18,208,896		2,030,029	13,162,069	33,400,994	0.3	43,417,947	0.4	18,735,446	14,665,548
7.4 Class 4		2,061,520				2,061,520	0.0	7,389,122	0.1	2,061,520	0
7.5 Class 5						0	0.0	0	0.0		0
7.6 Class 6						0	0.0	0	0.0		0
7.7 Totals	6,231,640	41,233,134	17,485,000	24,516,420	96,988,871	186,455,065	1.8	227,951,968	2.3	96,763,474	89,691,591
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0		0
8.2 Class 2						0	0.0	0	0.0		0
8.3 Class 3						0	0.0	0	0.0		0
8.4 Class 4						0	0.0	0	0.0		0
8.5 Class 5						0	0.0	0	0.0		0
8.6 Class 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 924,685,113	3,094,748,845	2,100,291,327	264,535,675	329,884,347	6,714,145,307	64.8	XXX	XXX	5,299,490,985	1,414,654,322
9.2 Class 2	(d) 218,886,421	966,955,257	593,757,859	120,025,846	504,915,113	2,404,540,496	23.2	XXX	XXX	1,599,098,830	805,441,666
9.3 Class 3	(d) 28,580,815	150,766,852	244,053,522	34,250,764	26,404,409	484,056,362	4.7	XXX	XXX	374,617,257	109,439,105
9.4 Class 4	(d) 19,863,676	242,055,353	276,323,848	66,328,754	21,878,553	626,450,184	6.0	XXX	XXX	425,466,411	200,983,773
9.5 Class 5	(d) 11,701,847	51,585,321	28,225,180	9,897,631	21,703,606	(c) 123,113,585	1.2	XXX	XXX	110,257,919	12,855,666
9.6 Class 6	(d) 452,773	5,276,436	162,562	190,711	126,389	(c) 6,208,871	0.1	XXX	XXX	1,890,200	4,318,671
9.7 Totals	1,204,170,645	4,511,388,064	3,242,814,298	495,229,381	904,912,417	(b) 10,358,514,805	100.0	XXX	XXX	7,810,821,602	2,547,693,203
9.8 Line 9.7 as a % of Col. 6	11.6	43.6	31.3	4.8	8.7	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 Class 1	800,711,021	2,444,784,242	2,171,714,493	232,048,467	474,795,485	XXX	XXX	6,124,053,708	61.0	5,000,847,092	1,123,206,616
10.2 Class 2	170,606,889	974,242,841	836,328,860	111,969,378	505,720,224	XXX	XXX	2,598,868,192	25.9	1,861,596,200	737,271,992
10.3 Class 3	32,211,059	187,389,966	189,890,526	36,321,695	33,245,158	XXX	XXX	479,058,404	4.8	385,315,067	93,743,337
10.4 Class 4	40,179,993	276,278,105	290,581,782	65,127,297	36,033,677	XXX	XXX	708,200,854	7.1	522,184,469	186,016,385
10.5 Class 5	17,957,827	58,623,406	26,090,425	7,180,831	1,360,447	XXX	XXX	(c) 111,212,936	1.1	93,784,232	17,428,704
10.6 Class 6	1,381,939	5,844,590	1,865,581	986,278	591,122	XXX	XXX	(c) 10,669,510	0.1	10,669,510	0
10.7 Totals	1,063,048,728	3,947,163,150	3,516,471,667	453,633,946	1,051,746,113	XXX	XXX	(b) 10,032,063,604	100.0	7,874,396,570	2,157,667,034
10.8 Line 10.7 as a % of Col. 8	10.6	39.3	35.1	4.5	10.5	XXX	XXX	100.0	XXX	78.5	21.5
11. Total Publicly Traded Bonds											
11.1 Class 1	756,506,360	2,477,955,017	1,563,949,283	227,583,103	273,497,222	5,299,490,985	51.2	5,000,847,092	49.8	5,299,490,985	XXX
11.2 Class 2	200,880,839	704,672,598	373,639,526	91,912,693	227,993,174	1,599,098,830	15.4	1,861,596,200	18.6	1,599,098,830	XXX
11.3 Class 3	28,580,815	126,740,950	165,102,404	28,775,364	25,417,724	374,617,257	3.6	385,315,067	3.8	374,617,257	XXX
11.4 Class 4	18,335,462	169,002,358	153,050,284	63,199,754	21,878,553	425,466,411	4.1	522,184,469	5.2	425,466,411	XXX
11.5 Class 5	11,701,847	41,172,654	25,782,180	9,897,631	21,703,606	110,257,918	1.1	93,784,232	0.9	110,257,918	XXX
11.6 Class 6	384,712	1,025,827	162,562	190,711	126,389	1,890,201	0.0	10,669,510	0.1	1,890,201	XXX
11.7 Totals	1,016,390,035	3,520,569,404	2,281,686,239	421,559,256	570,616,668	7,810,821,602	75.4	7,874,396,570	78.5	7,810,821,602	XXX
11.8 Line 11.7 as a % of Col. 6	13.0	45.1	29.2	5.4	7.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	9.8	34.0	22.0	4.1	5.5	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	168,178,753	616,793,828	536,342,044	36,952,572	56,387,125	1,414,654,322	13.7	1,123,206,616	11.2	XXX	1,414,654,322
12.2 Class 2	18,005,582	262,282,659	220,118,333	28,113,153	276,921,939	805,441,666	7.8	737,271,992	7.3	XXX	805,441,666
12.3 Class 3	0	24,025,902	78,951,118	5,475,400	986,685	109,439,105	1.1	93,743,337	0.9	XXX	109,439,105
12.4 Class 4	1,528,214	73,052,995	123,273,564	3,129,000	0	200,983,773	1.9	186,016,385	1.9	XXX	200,983,773
12.5 Class 5	0	10,412,667	2,443,000	0	0	12,855,667	0.1	17,428,704	0.2	XXX	12,855,667
12.6 Class 6	68,061	4,250,609	0	0	0	4,318,670	0.0	0	0.0	XXX	4,318,670
12.7 Totals	187,780,610	990,818,660	961,128,059	73,670,125	334,295,749	2,547,693,203	24.6	2,157,667,034	21.5	XXX	2,547,693,203
12.8 Line 12.7 as a % of Col. 6	7.4	38.9	37.7	2.9	13.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.8	9.6	9.3	0.7	3.2	24.6	XXX	XXX	XXX	XXX	24.6

(a) Includes \$ 1,991,613,741 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 45,300,000 current year, \$ 26,650,000 prior year of bonds with Z designations and \$, current year \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 137,223,345 ; NAIC 2 \$ 252,360 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	0	15,908,996	16,700,211		48,567,655	81,176,862	0.8	50,722,565	0.5	81,176,862	0
1.2 Residential Mortgage-Backed Securities	11,112,700	132,333,694	85,763,295	3,797,450	33,558	233,040,697	2.2	135,985,495	1.4	233,040,697	0
1.3 Commercial Mortgage-Backed Securities					0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities					0	0	0.0	0	0.0	0	0
1.5 Totals	11,112,700	148,242,690	102,463,506	3,797,450	48,601,213	314,217,559	3.0	186,708,060	1.9	314,217,559	0
2. All Other Governments											
2.1 Issuer Obligations		135,507,372	35,162,568	2,392,700		173,062,640	1.7	149,386,104	1.5	130,076,891	42,985,749
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	0
2.5 Totals	0	135,507,372	35,162,568	2,392,700	0	173,062,640	1.7	149,386,104	1.5	130,076,891	42,985,749
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		9,015,454	1,000,000			10,015,454	0.1	10,019,733	0.1	10,015,454	0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	0
4.5 Totals	0	9,015,454	1,000,000	0	0	10,015,454	0.1	10,019,733	0.1	10,015,454	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	272,038	6,051,465	44,919,384	34,741,473	230,469,387	316,453,747	3.1	353,392,426	3.5	89,608,747	226,845,000
5.2 Residential Mortgage-Backed Securities	155,000,050	451,694,283	272,091,331	44,857,520	1,264,474	924,907,658	8.9	623,176,615	6.2	924,907,658	0
5.3 Commercial Mortgage-Backed Securities	1,425,493	13,343,950	122,231,115	1,201,737		138,202,295	1.3	93,492,614	0.9	138,202,295	0
5.4 Other Loan-Backed and Structured Securities	12,885,374	37,364,666	31,270,222	46,091,949	49,903,785	177,515,996	1.7	119,870,732	1.2	170,360,996	7,155,000
5.5 Totals	169,582,955	508,454,364	470,512,052	126,892,679	281,637,646	1,557,079,696	15.0	1,189,932,387	11.9	1,323,079,696	234,000,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	537,953,231	2,302,032,546	2,263,497,192	174,220,403	364,026,334	5,641,729,706	54.5	5,669,075,449	56.5	3,973,264,688	1,668,465,018
6.2 Residential Mortgage-Backed Securities	160,316,078	313,057,827	156,056,207	137,845,472	63,808,354	831,083,938	8.0	1,084,230,157	10.8	815,231,947	15,851,991
6.3 Commercial Mortgage-Backed Securities	263,831,029	866,946,000	169,956,672			1,300,733,701	12.6	1,242,797,366	12.4	981,421,206	319,312,495
6.4 Other Loan-Backed and Structured Securities	55,143,012	186,898,677	26,681,101	25,564,256	49,850,000	344,137,046	3.3	271,962,378	2.7	166,750,684	177,386,362
6.5 Totals	1,017,243,350	3,668,935,050	2,616,191,172	337,630,131	477,684,688	8,117,684,391	78.4	8,268,065,350	82.4	5,936,668,525	2,181,015,866
7. Hybrid Securities											
7.1 Issuer Obligations		33,777,501	17,485,000	10,588,440	50,796,314	112,647,255	1.1	117,072,284	1.2	69,870,665	42,776,590
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	6,231,640	7,455,633		13,927,980	46,192,557	73,807,810	0.7	110,879,684	1.1	26,892,809	46,915,001
7.5 Totals	6,231,640	41,233,134	17,485,000	24,516,420	96,988,871	186,455,065	1.8	227,951,968	2.3	96,763,474	89,691,591
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	538,225,269	2,502,293,334	2,378,764,355	221,943,016	693,859,690	6,335,085,664	61.2	XXX	XXX	4,354,013,307	1,981,072,357
9.2 Residential Mortgage-Backed Securities	326,428,828	897,085,804	513,910,833	186,500,442	65,106,386	1,989,032,293	19.2	XXX	XXX	1,973,180,302	15,851,991
9.3 Commercial Mortgage-Backed Securities	265,256,522	880,289,950	292,187,787	1,201,737	0	1,438,935,996	13.9	XXX	XXX	1,119,623,501	319,312,495
9.4 Other Loan-Backed and Structured Securities	74,260,026	231,718,976	57,951,323	85,584,185	145,946,342	595,460,852	5.7	XXX	XXX	364,004,489	231,456,363
9.5 Totals	1,204,170,645	4,511,388,064	3,242,814,298	495,229,380	904,912,418	10,358,514,805	100.0	XXX	XXX	7,810,821,599	2,547,693,206
9.6 Line 9.5 as a % of Col. 6	11.6	43.6	31.3	4.8	8.7	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	507,817,778	2,298,848,935	2,651,942,124	197,785,760	693,273,964	XXX	XXX	6,349,668,561	63.3	4,639,050,707	1,710,617,854
10.2 Residential Mortgage-Backed Securities	307,015,280	734,163,054	471,329,255	201,409,124	129,475,554	XXX	XXX	1,843,392,267	18.4	1,813,658,127	29,734,140
10.3 Commercial Mortgage-Backed Securities	221,623,081	846,617,996	265,165,506	0	2,883,397	XXX	XXX	1,336,289,980	13.3	1,135,655,924	200,634,056
10.4 Other Loan-Backed and Structured Securities	26,592,591	67,533,166	128,034,777	54,439,062	226,113,198	XXX	XXX	502,712,794	5.0	286,031,812	216,680,982
10.5 Totals	1,063,048,730	3,947,163,151	3,516,471,662	453,633,946	1,051,746,113	XXX	XXX	10,032,063,602	100.0	7,874,396,570	2,157,667,032
10.6 Line 10.5 as a % of Col. 8	10.6	39.3	35.1	4.5	10.5	XXX	XXX	100.0	XXX	78.5	21.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	429,718,295	1,853,335,073	1,506,101,784	177,004,966	387,853,189	4,354,013,307	42.0	4,639,050,707	46.2	4,354,013,307	XXX
11.2 Residential Mortgage-Backed Securities	323,144,135	888,165,451	510,263,888	186,500,442	65,106,386	1,973,180,302	19.0	1,813,658,127	18.1	1,973,180,302	XXX
11.3 Commercial Mortgage-Backed Securities	219,663,728	665,617,282	233,140,755	1,201,737	0	1,119,623,502	10.8	1,135,655,924	11.3	1,119,623,502	XXX
11.4 Other Loan-Backed and Structured Securities	43,863,876	113,451,597	32,179,811	56,852,111	117,657,094	364,004,489	3.5	286,031,812	2.9	364,004,489	XXX
11.5 Totals	1,016,390,034	3,520,569,403	2,281,686,238	421,559,256	570,616,669	7,810,821,600	75.4	7,874,396,570	78.5	7,810,821,600	XXX
11.6 Line 11.5 as a % of Col. 6	13.0	45.1	29.2	5.4	7.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.8	34.0	22.0	4.1	5.5	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	108,506,974	648,958,261	872,662,571	44,938,050	306,006,501	1,981,072,357	19.1	1,710,617,854	17.1	XXX	1,981,072,357
12.2 Residential Mortgage-Backed Securities	3,284,693	8,920,353	3,646,945	0	0	15,851,991	0.2	29,734,140	0.3	XXX	15,851,991
12.3 Commercial Mortgage-Backed Securities	45,592,794	214,672,668	59,047,032	0	0	319,312,494	3.1	200,634,056	2.0	XXX	319,312,494
12.4 Other Loan-Backed and Structured Securities	30,396,150	118,267,379	25,771,512	28,732,074	28,289,248	231,456,363	2.2	216,680,982	2.2	XXX	231,456,363
12.5 Totals	187,780,611	990,818,661	961,128,060	73,670,124	334,295,749	2,547,693,205	24.6	2,157,667,032	21.5	XXX	2,547,693,205
12.6 Line 12.5 as a % of Col. 6	7.4	38.9	37.7	2.9	13.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.8	9.6	9.3	0.7	3.2	24.6	XXX	XXX	XXX	XXX	24.6

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	151,310,964	151,310,964	0	0	0
2. Cost of short-term investments acquired	1,860,969,576	1,860,969,576			
3. Accrual of discount	7,506	7,506			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	500	500			
6. Deduct consideration received on disposals	1,874,617,929	1,874,617,929			
7. Deduct amortization of premium	194,912	194,912			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	137,475,705	137,475,705	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	137,475,705	137,475,705	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	2,920,299
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	1,645,070
3.2	Section 2, Column 19	233,374
		1,878,444
4.	Total gain (loss) on termination recognized, Section 2, Column 22	0
5.	Considerations received/(paid) on terminations, Section 2, Column 15	2,083
6.	Amortization:	
6.1	Section 1, Column 19	(776,213)
6.2	Section 2, Column 21	0
		(776,213)
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	0
		0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	0
		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	4,020,447
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	4,020,447

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	
3.1	Change in variation margin on open contracts:	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, 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 16, current year to date minus	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	
4.2:	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized	
5.2	Used to adjust basis of hedged items	
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)	

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

5112

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	46	417,163,822	46	418,642,457	43	404,803,362	14	162,954,193	46	417,163,822
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	1,478,635	XXX	63,683	XXX	148,639	XXX		XXX	1,690,957
4. Less: Closed or Disposed of Transactions.....			3	13,902,778	29	241,997,808			32	255,900,586
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX	145,469	XXX	145,469
7. Ending Inventory	46	418,642,457	43	404,803,362	14	162,954,193	14	162,808,724	14	162,808,724

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.....	4,020,445
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2).....	4,020,445
4.	Part D, Column 5.....	4,020,445
5.	Part D, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(2,258,158)
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	(2,258,158)
10.	Part D, Column 8.....	4,020,445
11.	Part D, Column 9.....	(6,278,603)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	153,730,240
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11.....	153,730,240
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	6,875,246,100	6,875,246,100	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	50,420	50,420	
6. Deduct consideration received on disposals	6,875,294,711	6,875,294,711	
7. Deduct amortization of premium	1,809	1,809	
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001071		Cincinnati	OH		04/27/1994	7.380	1,357,848	0	0	0	0	0	6,250,000	03/09/1994
0001076		Cincinnati	OH		10/09/1997	7.000	11,500,417	0	0	0	0	0	24,000,000	02/01/1995
0001077		Birmingham	AL		11/24/1997	8.000	15,450,849	0	0	0	0	0	35,400,000	10/01/1997
0001080		Hebron	KY		06/25/1998	7.000	16,480,862	0	0	0	0	0	30,700,000	05/01/1998
0001083		Ft. Worth	TX		12/30/1998	7.000	17,449,815	0	0	0	0	0	36,300,000	11/01/1998
0001084		Hamilton	OH		06/15/1999	8.000	16,195,438	0	0	0	0	0	37,000,000	05/15/1999
0001094		Fremont	CA		08/17/2001	5.350	6,945,897	0	0	0	0	0	14,000,000	06/07/2001
0001096		Henderson	NV		12/20/2001	7.500	7,582,337	0	0	0	0	0	11,250,000	10/03/2001
0001097		Dublin	OH		12/21/2001	8.000	17,155,296	0	0	0	0	0	28,800,000	01/01/1997
0001101		Pittsburgh	PA		05/10/2002	7.000	15,214,528	0	0	0	0	0	24,888,889	01/29/2002
0001102		Kennesaw	GA		05/28/2002	8.120	7,600,832	0	0	0	0	0	12,650,000	04/16/2009
0001103		Plano	TX		07/09/2002	7.250	9,607,146	0	0	0	0	0	17,200,000	05/22/2002
0001104		Plantation	FL		07/19/2002	7.250	4,942,749	0	0	0	0	0	8,200,000	05/29/2002
0001106		Germantown	TN		09/06/2002	6.375	9,010,131	0	0	0	0	0	12,600,000	07/02/2002
0001108		Kissimmee	FL		10/28/2002	6.200	4,191,243	0	0	0	0	0	7,920,000	01/22/2007
0001110		Cincinnati	OH		12/19/2002	7.500	769,729	0	0	0	0	0	2,750,000	07/22/1996
0001112		Indianapolis	IN		12/19/2002	7.800	1,331,543	0	(20,809)	0	0	0	2,890,000	09/27/1999
0001113		Cincinnati	OH		12/19/2002	8.500	286,724	0	(577)	0	0	0	3,500,000	07/06/1995
0001114		Cincinnati	OH		12/19/2002	8.230	166,176	0	0	0	0	0	3,500,000	07/06/1995
0001115		Las Vegas	NV		04/04/2003	6.120	8,390,987	0	0	0	0	0	14,950,000	01/29/2003
0001119		Las Cruces	NM		08/01/2003	6.050	9,832,861	0	0	0	0	0	18,500,000	09/03/2010
0001122		Henderson	NV		03/03/2004	6.250	2,710,294	0	0	0	0	0	4,900,000	12/11/2003
0001123		Henderson	NV		03/03/2004	6.250	2,661,896	0	0	0	0	0	5,000,000	12/11/2003
0001124		Warrensville Heights	OH		03/05/2004	7.250	21,006,387	0	0	0	0	0	31,600,000	09/23/2003
0001125		Kissimmee	FL		03/25/2004	6.200	4,941,255	0	0	0	0	0	9,680,000	01/22/2007
0001126		Austin	TX		09/24/2004	6.530	9,488,825	0	0	0	0	0	14,947,058	07/30/2004
0001128		Germantown	TN		03/23/2005	6.250	2,581,639	0	0	0	0	0	3,975,903	01/22/2005
0001129		Germantown	TN		03/23/2005	6.250	1,569,859	0	0	0	0	0	2,900,000	01/22/2005
0001131		Austin	TX		10/25/2005	5.960	2,254,892	0	0	0	0	0	3,575,000	10/07/2005
0001132		Santa Rosa	CA		11/28/2005	5.750	5,494,973	0	0	0	0	0	11,430,000	10/04/2005
0001134		Las Cruces	NM		01/10/2007	6.050	2,074,799	0	0	0	0	0	18,500,000	09/03/2010
0001135		Bloomington	IN		03/22/2007	5.900	39,801,903	0	0	0	0	0	59,100,000	11/18/2010
0001136		Carmel	IN		04/05/2007	6.750	21,558,669	0	0	0	0	0	37,918,940	03/29/2007
0001140		San Antonio	TX		03/20/2008	6.050	25,913,204	0	0	0	0	0	39,600,000	03/14/2007
0001141		San Antonio	TX		04/09/2008	6.090	33,663,701	0	0	0	0	0	53,500,000	11/21/2006
0001144		Owasso	OK		09/23/2008	6.280	8,402,655	0	0	0	0	0	14,300,000	07/07/2008
0001145		Spartanburg	SC		10/16/2008	6.350	4,017,185	0	0	0	0	0	6,470,000	07/24/2008
0001147		Ft. Walton Beach	FL		11/17/2008	6.250	24,492,840	0	0	0	0	0	33,500,000	09/01/2008
0001149		Raleigh	NC		08/06/2009	7.500	26,334,195	0	0	0	0	0	43,254,000	03/31/2009
0001150		Spartanburg	SC		09/08/2009	7.000	11,893,071	0	0	0	0	0	16,700,000	08/12/2009
0001151		Lorton	VA		09/28/2009	7.350	24,169,711	0	0	0	0	0	37,250,000	08/31/2009
0001152		Aurora	CO		09/29/2009	7.750	11,865,004	0	0	0	0	0	19,900,000	08/17/2009
0001155		Melbourne	FL		07/08/2010	6.550	19,111,069	0	0	0	0	0	41,000,000	04/14/2010
0001156		Ft. Mitchell	KY		07/23/2010	6.100	7,959,682	0	0	0	0	0	11,400,000	07/06/2010
0001157		Auburn	AL		10/27/2010	5.850	8,536,619	0	0	0	0	0	11,950,000	08/26/2010
0001158		Orlando	FL		01/31/2011	6.250	8,179,988	0	0	0	0	0	11,900,000	01/11/2011
0001159		Chatsworth	CA		04/01/2011	5.000	8,290,000	0	0	0	0	0	8,000,000	11/29/2010
0001160		West Valley	UT		04/28/2011	5.750	34,274,928	0	0	0	0	0	49,000,000	03/23/2011
0001162		Crestview Hills	KY		08/19/2011	4.620	14,699,941	0	0	0	0	0	20,380,000	07/29/2011
0001163		Cranberry Township	PA		10/01/2011	7.500	12,855,000	0	0	0	0	0	21,000,000	04/10/2011
0001164		Port Orange	FL		10/27/2011	5.250	25,625,000	0	0	0	0	0	33,807,018	06/02/2011
0001166		Puyallup	WA		02/24/2012	5.250	19,567,058	0	0	0	0	0	33,134,000	01/11/2012
0001167		Chatsworth	CA		02/28/2012	8.000	1,520,553	0	0	0	0	0	8,000,000	11/29/2010
0001169		Kennesaw	GA		03/29/2012	5.125	4,506,621	0	0	0	0	0	6,350,000	04/01/2012
0001170		Austin	TX		03/29/2012	5.700	5,134,549	0	0	0	0	0	20,500,000	03/07/2012
0001171		McCalla	AL		05/01/2012	4.850	28,547,933	0	0	0	0	0	39,550,000	03/14/2012
0001172		Humble	TX		09/24/2012	4.250	15,600,000	0	0	0	0	0	22,300,000	08/20/2012
0001173		American Canyon	CA		11/14/2012	4.650	39,854,380	0	0	0	0	0	56,000,000	09/05/2012
0001174		Norcross	GA		12/20/2012	4.500	31,350,000	0	0	0	0	0	42,000,000	11/01/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							753,973,686	0	(21,386)	0	0	0	1,257,520,808	XXX
0001127		Seattle	WA		10/01/2004	9.250	906,517						40,870,000	07/26/2004
0001130		Glen Mills	PA		04/25/2005	11.000	5,390,133		(30,344)				53,362,098	11/12/2004
0001165		Port Orange	FL		10/27/2011	10.000	6,350,000						11,375,000	06/02/2011

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0001168		Chatsworth	CA		02/28/2012	9.000	900,000						8,000,000	11/29/2010
0699999. Mortgages in good standing - Mezzanine Loans							13,546,650	0	(30,344)	0	0	0	113,607,098	XXX
0899999. Total Mortgages in good standing							767,520,336	0	(51,730)	0	0	0	1,371,127,906	XXX
0001161		Conroe	TX		04/28/2011	6.520	16,419,369	0	0	0	0	0	28,000,000	03/31/2011
1399999. Restructured mortgages - Commercial mortgages-all other							16,419,369	0	0	0	0	0	28,000,000	XXX
1699999. Total - Restructured Mortgages							16,419,369	0	0	0	0	0	28,000,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							783,939,705	0	(51,730)	0	0	0	1,399,127,906	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0001141	San Antonio	TX		04/09/2008	6.090	0	220,451	53,500,000
0001159	Chatsworth	CA		04/01/2011	5.000	0	1,301,452	8,000,000
0001162	Crestview Hills	KY		08/19/2011	4.620	0	32,788	20,380,000
0001163	Cranberry Township	PA		10/01/2011	7.500	0	8,830,568	21,000,000
0001166	Puyallup	WA		02/24/2012	5.250	20,000,000	0	33,134,000
0001167	Chatsworth	CA		02/28/2012	8.000	317,206	1,464,293	8,000,000
0001168	Chatsworth	CA		02/28/2012	9.000	900,000	0	8,000,000
0001169	Kennesaw	GA		03/29/2012	5.125	4,550,000	0	6,350,000
0001170	Austin	TX		03/29/2012	5.700	604,479	4,530,070	20,500,000
0001171	McCalla	AL		05/01/2012	4.850	28,800,000	0	39,550,000
0001172	Humble	TX		09/24/2012	4.250	15,600,000	0	22,300,000
0001173	American Canyon	CA		11/14/2012	4.650	39,925,000	0	56,000,000
0001174	Norcross	GA		12/20/2012	4.500	31,350,000	0	42,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						142,046,685	16,379,622	338,714,000
0899999. Total Mortgages in good standing						142,046,685	16,379,622	338,714,000
0001161	Conroe	TX		04/28/2011	6.520	0	7,808,006	28,000,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	7,808,006	28,000,000
1699999. Total - Restructured Mortgages						0	7,808,006	28,000,000
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						142,046,685	24,187,628	366,714,000

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001091	South Bend	IN		11/08/2000	05/14/2012	3,682,972	0	0	0	0	0	0	3,595,092	3,595,092	0	0	0
0001111	W. Springfield	MA		12/19/2002	11/06/2012	154,508	0	(1,313)	0	0	(1,313)	0	14,485	14,485	0	0	0
0001138	Kemah	TX		12/17/2007	07/01/2012	23,348,000	0	0	0	0	0	0	23,348,000	23,348,000	0	0	0
0001142	Round Rock	TX		06/26/2008	07/27/2012	1,783,149	0	0	0	0	0	0	1,769,266	1,769,266	0	0	0
0001146	Abington	MA		10/23/2008	11/14/2012	30,305,573	0	0	0	0	0	0	29,950,555	29,950,555	0	0	0
0001153	American Canyon	CA		01/15/2010	11/14/2012	33,590,380	0	0	0	0	0	0	33,105,859	33,105,859	0	0	0
0001154	Atlanta	GA		04/07/2010	04/26/2012	24,410,442	0	1,589,558	0	0	1,589,558	0	26,000,000	26,000,000	0	0	0
0199999. Mortgages closed by repayment						117,275,024	0	1,588,245	0	0	1,588,245	0	117,783,257	117,783,232	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,403,562	0	0	0	0	0	0	45,714		0	0	0
0001076	Cincinnati	OH		10/09/1997		12,397,330	0	0	0	0	0	0	896,913		0	0	0
0001077	Birmingham	AL		11/24/1997		16,115,251	0	0	0	0	0	0	664,403		0	0	0
0001080	Hebron	KY		06/25/1998		17,150,876	0	0	0	0	0	0	670,013		0	0	0
0001083	Ft. Worth	TX		12/30/1998		18,128,181	0	0	0	0	0	0	678,367		0	0	0
0001084	Hamilton	OH		06/15/1999		16,765,553	0	0	0	0	0	0	570,115		0	0	0
0001091	South Bend	IN		11/08/2000		3,682,972	0	0	0	0	0	0	87,879		0	0	0
0001094	Fremont	CA		08/17/2001		7,552,373	0	0	0	0	0	0	606,476		0	0	0
0001096	Henderson	NV		12/20/2001		7,754,904	0	0	0	0	0	0	172,567		0	0	0
0001097	Dublin	OH		12/21/2001		17,795,553	0	0	0	0	0	0	640,257		0	0	0
0001101	Pittsburgh	PA		05/10/2002		15,614,108	0	0	0	0	0	0	399,580		0	0	0
0001102	Kennesaw	GA		05/28/2002		7,726,634	0	0	0	0	0	0	125,802		0	0	0
0001103	Plano	TX		07/09/2002		9,896,438	0	0	0	0	0	0	289,292		0	0	0
0001104	Plantation	FL		07/19/2002		5,091,586	0	0	0	0	0	0	148,837		0	0	0
0001106	Germantown	TN		09/06/2002		9,231,925	0	0	0	0	0	0	221,795		0	0	0
0001108	Kissimmee	FL		10/28/2002		4,301,887	0	0	0	0	0	0	110,644		0	0	0
0001110	Cincinnati	OH		12/19/2002		953,814	0	0	0	0	0	0	184,085		0	0	0
0001111	W. Springfield	MA		12/19/2002		154,508	0	0	0	0	0	0	138,735		0	0	0
0001112	Indianapolis	IN		12/19/2002		1,477,289	0	(20,809)	0	0	(20,809)	0	124,937		0	0	0
0001113	Cincinnati	OH		12/19/2002		440,660	0	(577)	0	0	(577)	0	153,358		0	0	0
0001114	Cincinnati	OH		12/19/2002		255,510	0	0	0	0	0	0	89,334		0	0	0
0001115	Las Vegas	NV		04/04/2003		8,681,522	0	0	0	0	0	0	290,535		0	0	0
0001119	Las Cruces	NM		08/01/2003		10,026,990	0	0	0	0	0	0	194,129		0	0	0
0001122	Henderson	NV		03/03/2004		2,803,687	0	0	0	0	0	0	93,393		0	0	0
0001123	Henderson	NV		03/03/2004		2,753,621	0	0	0	0	0	0	91,726		0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,487,459	0	0	0	0	0	0	481,073		0	0	0
0001125	Kissimmee	FL		03/25/2004		5,071,698	0	0	0	0	0	0	130,443		0	0	0
0001126	Austin	TX		09/24/2004		9,672,169	0	0	0	0	0	0	183,344		0	0	0
0001127	Seattle	WA		10/01/2004		1,336,762	0	0	0	0	0	0	430,246		0	0	0
0001128	Germantown	TN		03/23/2005		2,655,252	0	0	0	0	0	0	73,613		0	0	0
0001129	Germantown	TN		03/23/2005		1,712,102	0	0	0	0	0	0	142,243		0	0	0
0001130	Glen Mills	PA		04/25/2005		5,453,198	0	(30,344)	0	0	(30,344)	0	32,722		0	0	0
0001131	Austin	TX		10/25/2005		2,346,742	0	0	0	0	0	0	91,850		0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,664,392	0	0	0	0	0	0	169,419		0	0	0
0001134	Las Cruces	NM		01/10/2007		2,115,755	0	0	0	0	0	0	40,956		0	0	0
0001135	Bloomington	IN		03/22/2007		40,354,019	0	0	0	0	0	0	552,116		0	0	0
0001136	Carmel	IN		04/05/2007		21,954,306	0	0	0	0	0	0	395,637		0	0	0
0001140	San Antonio	TX		03/20/2008		26,150,000	0	0	0	0	0	0	236,796		0	0	0
0001141	San Antonio	TX		04/09/2008		35,868,690	0	0	0	0	0	0	2,425,439		0	0	0
0001142	Round Rock	TX		06/26/2008		1,783,149	0	0	0	0	0	0	13,884		0	0	0
0001144	Owasso	OK		09/23/2008		8,528,824	0	0	0	0	0	0	126,169		0	0	0
0001145	Spartanburg	SC		10/16/2008		4,320,141	0	0	0	0	0	0	302,955		0	0	0
0001146	Abington	MA		10/23/2008		30,305,573	0	0	0	0	0	0	355,018		0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,805,879	0	0	0	0	0	0	313,039		0	0	0
0001149	Raleigh	NC		08/06/2009		26,633,273	0	0	0	0	0	0	299,078		0	0	0
0001150	Spartanburg	SC		09/08/2009		12,116,407	0	0	0	0	0	0	223,336		0	0	0
0001151	Lorton	VA		09/28/2009		25,170,947	0	0	0	0	0	0	1,001,235		0	0	0
0001152	Aurora	CO		09/29/2009		12,065,415	0	0	0	0	0	0	200,411		0	0	0
0001153	American Canyon	CA		01/15/2010		33,590,380	0	0	0	0	0	0	484,520		0	0	0
0001155	Melbourne	FL		07/08/2010		20,058,912	0	0	0	0	0	0	947,843		0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		8,066,865	0	0	0	0	0	0	107,184		0	0	0
0001157	Auburn	AL		10/27/2010		8,654,661	0	0	0	0	0	0	118,042		0	0	0
0001158	Orlando	FL		01/31/2011		8,415,024	0	0	0	0	0	0	235,036		0	0	0
0001160	West Valley	UT		04/28/2011		34,740,498	0	0	0	0	0	0	465,570		0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001162	Crestview Hills	..KY.....		..08/19/2011.....		14,907,271	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	240,118	..0.....	..0.....	..0.....
0001166	Puyallup	..WA.....		..02/24/2012.....		..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	432,942	..0.....	..0.....	..0.....
0001167	Chatsworth	..CA.....		..02/28/2012.....		..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	260,946	..0.....	..0.....	..0.....
0001169	Kennesaw	..GA.....		..03/29/2012.....		..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	43,379	..0.....	..0.....	..0.....
0001171	McCalla	..AL.....		..05/01/2012.....		..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	252,067	..0.....	..0.....	..0.....
0001173	American Canyon	..CA.....		..11/14/2012.....		..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	..0.....	70,620	..0.....	..0.....	..0.....
0299999. Mortgages with partial repayments						654,162,497	0	(51,730)	0	0	(51,730)	0	0	19,568,175	0	0	0
0599999 - Totals						771,437,521	0	1,536,515	0	0	1,536,515	0	117,783,257	137,351,407	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
000000-00-0	BOSTON CAPITAL AFFORD.HOUSING MORG FUND, LLC		BOSTON	MA	BCAHMF LLC		06/29/2006		13,225,116	13,081,040	10,061,975	10,178					606,049	375,164	14.360
	14.36% MEMBERSHIP INTEREST																		
000000-00-0	LIMITED LIABILITY COMPANY																		
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND		BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		4,496,563	4,523,563	4,474,261						47,289	15,503,437	33.300
	33.30% PARTNERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
1099999	Fixed or Variable Rate - Mortgage Loans - Affiliated								17,721,679	17,604,603	14,536,236	10,178	0	0	0	0	653,338	15,878,601	XXX
34920#-10-2	FORT WASHINGTON HIGH YIELD INVT LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INVT LLC	4	04/30/2000		72,088,593	72,088,593	72,088,593	9,761,209							30.480
1499999	Joint Venture Interests - Other Fixed Income - Affiliated								72,088,593	72,088,593	72,088,593	9,761,209	0	0	0	0	0	0	XXX
	SEPARATE ACCOUNT I VARIABLE ANNUITY SUB-ACCOUNT		CINCINNATI	OH	SEPARATE ACCOUNT I VARIABLE ANNUITY SUB-ACCOUNT		01/01/1995		700	700	700								
	SEPARATE ACCOUNT II VARIABLE ANNUITY SUB-ACCOUNT		CINCINNATI	OH	SEPARATE ACCOUNT II VARIABLE ANNUITY SUB-ACCOUNT		01/01/1995		700	700	700								
	ASIA PACIFIC GROWTH FUND II LP		SAN FRANCISCO	CA	ASIA PACIFIC GROWTH FUND II LP		07/03/1996	1	153,989	153,989	153,989	50,359							2.690
	LEXINGTON CAPITAL PARTNERS II LP		NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP		04/08/1998		91,377	91,377	91,377	(924)						23,100	0.180
1599999	Joint Venture Interests - Common Stock - Unaffiliated								246,766	246,766	246,766	49,435	0	0	0	0	0	23,100	XXX
000000-00-0	PCE, LP		Atlanta	GA	PCE, LP		04/07/2010		3,995,070	12,308	12,308	503,709					2,131,595		22.340
	22.34% PARTNERSHIP INTEREST																		
000000-00-0	LIMITED PARTNERSHIP																		
000000-00-0	NORTH BRAESWOOD MERITAGE HOLDINGS, LLC		CINCINNATI	OH	NSLAC MORTGAGE		09/28/2009												100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
1899999	Joint Venture Interests - Real Estate - Affiliated								3,995,070	12,308	12,308	503,709	0	0	0	0	2,131,595	0	XXX
638671-AJ-6	NATIONWIDE MUTUAL INS				TAX FREE EXCHANGE	1	01/01/2009		5,000,000	4,800,000	5,000,000						290,500		
	5.81% 12/15/2024																		
878091-BC-0	TIAA				TIAA	1	01/01/2011		8,658,710	10,820,912	8,639,209		(9,308)				548,000		
	6.85% 12/16/2039																		
2199999	Surplus Debentures, etc - Unaffiliated								13,658,710	15,620,912	13,639,209	0	(9,308)	0	0	0	838,500	0	XXX
	CENTERLINE CORPORATE PARTNERS XXVIII LP		VARIOUS	NY	RCC ASSET MANAGERS XXVIII,LLC		12/20/2004		10,629,519	4,426,000	4,217,706	(859,026)							5.320
	5.32% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
	BOSTON CAPITAL CORP. TAX CREDIT FUND XXXIV LP		BOSTON	MA	BCCTCF XXXIV, LP		03/31/2011		15,024,011	13,198,000	18,200,067	(1,394,694)						4,975,989	10.000
	10.00 PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
3199999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								25,653,530	17,624,000	22,417,773	(2,253,720)	0	0	0	0	0	4,975,989	XXX
	CENTERLINE CORPORATE PARTNERS XXI LP		VARIOUS	NY	RCC ASSET MANAGERS XXI, LLC		09/25/2002		20,000,000	3,548,000	5,153,918	(1,565,975)							17.320
	17.32% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
	CENTERLINE CORPORATE PARTNERS XXV LP		VARIOUS	NY	RCC ASSET MANAGERS XXV, LLC		01/02/2004		15,000,000	4,574,000	5,378,936	(778,559)							11.380
	11.38 PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
3299999	Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								35,000,000	8,122,000	10,532,854	(2,344,534)	0	0	0	0	0	0	XXX
3999999	Total - Unaffiliated								39,559,006	33,491,678	36,303,748	(2,204,285)	(9,308)	0	0	0	838,500	4,999,089	XXX
4099999	Total - Affiliated								128,805,342	97,827,504	97,169,991	7,930,562	0	0	0	0	2,784,933	15,878,601	XXX
4199999	- Totals								168,364,348	131,319,182	133,473,739	5,726,277	(9,308)	0	0	0	3,623,433	20,877,690	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	.06/29/2006	.10/31/2012	10,272,302					.0			220,504			.0	
	14.36% MEMBERSHIP INTEREST											.0						.0	
	LIMITED LIABILITY COMPANY											.0						.0	
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND	BOSTON	MA	BOSTON CAPITAL SECURITIES INC.	.06/30/2011	.10/31/2012	742,058					.0			22,302			.0	
	33.30% PARTNERSHIP INTEREST											.0						.0	
	LIMITED LIABILITY COMPANY											.0						.0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							11,014,360	0	0	0	0	0	0	0	242,806	0	0	0	0
	LEXINGTON CAPITAL PARTNERS II LP	NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP	.04/08/1998	.12/31/2012	28,978					.0		28,978	28,978			.0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							28,978	0	0	0	0	0	0	28,978	28,978	0	0	0	0
000000-00-0	PCE, LP	ATLANTA	GA	PCE, LP	.04/07/2010	.05/04/2012	3,503,668					.0			3,995,070			.0	
	22.34% PARTNERSHIP INTEREST											.0						.0	
	LIMITED PARTNERSHIP											.0						.0	
1899999. Joint Venture Interests - Real Estate - Affiliated							3,503,668	0	0	0	0	0	0	0	3,995,070	0	0	0	0
3999999. Total - Unaffiliated							28,978	0	0	0	0	0	0	28,978	28,978	0	0	0	0
4099999. Total - Affiliated							14,518,028	0	0	0	0	0	0	0	4,237,876	0	0	0	0
4199999 - Totals							14,547,006	0	0	0	0	0	0	28,978	4,266,854	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-RD-1	OPIC US AGENCY VRDN				1	4,166,667	100.0000	4,166,667	4,166,667	4,166,667	0	0	0	0	0.170	0.229	MON	334	4,025	06/30/2010	03/15/2019
690353-TF-4	OPIC VRDN				1	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.170	0.180	MJSD	822	9,123	07/26/2012	06/15/2017
912810-DT-2	U S TREASURY	SD			1	1,201,594	127.0940	1,160,366	913,000	983,134	0	(21,470)	0	0	9.875	6.874	MIN	11,706	87,301	10/22/1996	11/15/2015
912810-DT-2	U S TREASURY				1	772,547	127.0940	746,041	587,000	632,091	0	(13,804)	0	0	9.875	6.874	MIN	7,526	56,129	10/22/1996	11/15/2015
912810-QY-7	U S TREASURY	LS			1	14,569,922	96.0310	14,404,680	15,000,000	14,570,297	0	375	0	0	2.750	2.894	MIN	53,557	0	12/13/2012	11/15/2042
912810-QY-7	U S TREASURY				1	33,996,484	96.0310	33,610,920	35,000,000	33,997,359	0	874	0	0	2.750	2.894	MIN	124,965	0	12/13/2012	11/15/2042
912828-DV-9	U S TREASURY	LS			1	865,055	108.9770	980,789	900,000	889,767	0	3,982	0	0	4.125	4.635	MIN	4,820	37,125	11/10/2005	05/15/2015
912828-QS-2	U S TREASURY	SD			1	222,269	100.7770	221,710	220,000	221,226	0	(840)	0	0	0.750	0.365	JD	77	1,650	10/03/2011	06/15/2014
912828-TN-0	U S TREASURY				1	2,583,984	99.3360	2,607,567	2,625,000	2,586,193	0	2,209	0	0	1.000	1.303	FA	8,774	0	09/14/2012	08/31/2019
912828-TS-9	U S TREASURY				1	1,982,813	99.7810	1,995,624	2,000,000	1,983,441	0	628	0	0	0.625	0.803	MS	3,159	0	10/25/2012	09/30/2017
912828-TU-4	U S TREASURY	LS			1	1,199,156	100.0160	1,200,187	1,200,000	1,199,338	0	181	0	0	0.250	0.348	AO	511	0	11/02/2012	10/31/2014
912828-TY-6	U S TREASURY	LS			1	9,946,875	98.9100	9,891,000	10,000,000	9,947,351	0	476	0	0	1.625	1.683	MIN	21,098	0	11/21/2012	11/15/2022
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						81,507,366	XXX	80,985,551	82,611,667	81,176,864	0	(27,389)	0	0	XXX	XXX	XXX	237,349	195,353	XXX	XXX
36176F-2C-1	G2 #765171		2		1	5,573,212	114.6370	5,870,208	5,120,706	5,472,655	0	(100,469)	0	0	4.660	2.837	MON	19,885	241,736	11/01/2012	12/27/2061
36176F-2W-7	G2 #765189		2		1	22,485,539	114.9210	23,206,749	20,193,707	22,197,674	0	(287,865)	0	0	4.561	2.148	MON	76,753	482,236	12/01/2012	07/01/2042
36176F-3G-1	G2 POOL # 765199		2		1	28,317,312	115.0820	29,295,447	25,456,173	28,003,247	0	(314,065)	0	0	4.530	2.183	MON	96,097	412,925	12/11/2012	08/01/2042
36176F-ZS-0	G2 #765164		2		1	9,639,951	114.0100	10,159,891	8,911,396	9,440,103	0	(203,489)	0	0	4.607	2.880	MON	34,212	412,815	12/01/2012	10/20/2061
36176F-Z9-2	G2 #765168		2		1	15,660,948	114.0390	16,590,508	14,548,164	15,373,434	0	(289,710)	0	0	4.615	2.954	MON	55,950	674,307	12/01/2012	11/22/2061
36176R-A9-3	G2 #773432		2		1	16,619,730	114.1770	17,044,484	14,928,177	16,379,109	0	(240,621)	0	0	4.506	2.029	MON	56,055	407,197	12/01/2012	01/20/2062
36179D-B6-6	GN # AC3661		2		1	6,007,500	101.4360	6,086,154	6,000,000	6,007,484	0	(16)	0	0	2.640	2.630	MON	13,200	0	11/28/2012	01/15/2033
36201L-R5-5	GNMA # 586508		2		1	63,226	115.2140	68,762	59,682	62,948	0	(34)	0	0	6.500	4.834	MON	323	3,879	04/24/2003	09/15/2032
36202K-2S-3	G2 # 8885		2		1	7,490	103.1030	7,532	7,305	6,835	0	.36	0	0	1.625	3.673	MON	10	125	04/24/2003	12/20/2021
36202K-SJ-0	G2 # 8949		2		1	10,972	103.9190	11,127	10,707	9,932	0	.45	0	0	1.750	2.934	MON	16	176	04/24/2003	08/20/2026
36202K-AL-9	G2 # 8111		2		1	47,739	104.6690	48,104	45,958	43,080	0	.689	0	0	4.000	8.558	MON	153	1,838	08/01/2003	03/20/2016
36202K-DB-8	G2 # 8198		2		1	93,534	104.6860	95,938	91,644	83,777	0	.512	0	0	1.750	3.887	MON	134	1,938	04/24/2003	05/20/2023
36202K-DW-2	G2 # 8217		2		1	117,196	104.6860	119,629	114,274	104,972	0	.632	0	0	1.750	3.769	MON	167	2,417	01/21/2004	06/20/2023
36202K-FC-4	G2 # 8263		2		1	4,287	104.0530	4,350	4,181	3,935	0	.33	0	0	2.000	4.626	MON	7	84	04/24/2003	09/20/2017
36202K-FD-2	G2 # 8264		2		1	25,655	104.0650	26,146	25,124	23,595	0	.291	0	0	2.500	5.408	MON	52	628	12/02/2003	09/20/2017
36202K-NU-5	G2 # 8503		2		1	88,540	103.9190	89,432	86,059	80,247	0	.326	0	0	1.750	3.295	MON	126	1,416	12/30/2003	09/20/2024
36202K-OP-3	G2 # 8562		2		1	64,360	103.1030	64,660	62,714	58,775	0	.232	0	0	1.625	3.225	MON	85	1,045	03/29/2004	12/20/2024
36202K-SA-4	G2 # 8613		2		1	15,057	104.4530	15,405	14,748	13,548	0	.82	0	0	3.000	4.554	MON	37	443	04/24/2003	03/20/2025
36202K-V6-9	G2 # 8737		2		1	71,285	104.1320	73,769	70,842	64,695	0	.599	0	0	2.500	4.809	MON	148	1,771	09/14/2004	01/20/2021
36202K-XR-1	G2 # 8788		2		1	10,026	103.8860	10,202	9,821	9,039	0	.51	0	0	1.625	3.251	MON	13	184	04/24/2003	01/20/2026
36202K-Z0-1	G2 # 8851		2		1	75,063	103.1030	74,775	72,525	68,373	0	.406	0	0	1.625	3.323	MON	98	1,209	04/02/2003	10/20/2021
36203B-JJ-4	GNMA # 344165		2		1	7,251	114.4310	9,028	7,889	7,387	0	.15	0	0	7.500	10.170	MON	49	592	12/13/1994	12/15/2022
36203B-JD-6	GNMA # 348660		2		1	59,633	104.6290	65,053	62,175	60,203	0	.56	0	0	7.500	8.767	MON	389	4,663	02/09/1995	05/15/2023
36203B-JY-0	GNMA # 348679		2		1	172,140	116.9660	209,563	179,166	173,709	0	.153	0	0	7.500	8.716	MON	1,120	13,438	09/14/1994	05/15/2023
36203N-2U-1	GNMA # 354587		2		1	16,619	117.0520	21,217	18,126	16,954	0	.33	0	0	7.500	10.165	MON	113	1,359	12/13/1994	05/15/2023
36204K-UB-4	GNMA # 372407		2		1	13,311	103.1970	13,754	13,328	13,308	0	.0	0	0	7.500	7.570	MON	83	1,000	02/28/1997	03/15/2027
36204L-WF-4	GNMA # 373346		2		1	2,775	100.3020	3,035	3,026	2,837	0	.8	0	0	7.500	10.176	MON	19	227	12/13/1994	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728		2		1	16,665	101.1030	16,438	16,259	16,587	0	(8)	0	0	7.500	6.827	MON	102	1,220	03/30/1998	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448		2		1	28,627	120.5890	34,360	28,493	28,592	0	(3)	0	0	7.500	7.400	MON	178	2,137	12/26/1996	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892		2		1	52,729	10.														

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36206P-PW-4	GNMA 30 YR # 417237			2	1	14,740		103.6640	15,270	14,731	0	(1)	0	0	7.500	7.516	MON	.92	1,105	12/31/1996	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109			2	1	14,273		101.3170	14,690	14,499	0	.3	0	0	7.500	7.990	MON	.91	1,087	03/26/1997	04/15/2027
36206V-MH-7	GNMA 30 YR # 422560			2	1	18,098		102.3360	18,500	18,078	0	(1)	0	0	7.500	7.503	MON	.113	1,355	04/04/1996	04/15/2026
36207A-3M-2	GNMA # 426604			2	1	32,454		101.9760	34,053	33,393	0		13	0	7.500	8.367	MON	.209	2,505	06/13/1996	07/15/2026
36207D-3R-5	GNMA # 429308			2	1	57,839		119.9780	68,952	57,471	0	(8)	0	0	7.500	7.351	MON	.359	4,310	02/21/1997	03/15/2027
36207D-Y3-4	GNMA # 429230			2	1	32,889		119.9190	39,329	32,797	0	(3)	0	0	7.500	7.453	MON	.205	2,460	10/31/1996	06/15/2026
36207H-LR-6	GNMA # 432436			2	1	76,889		105.7420	82,595	78,110	0		14	0	7.500	7.990	MON	.488	5,858	03/26/1997	04/15/2027
36207H-S3-2	GNMA # 432638			2	1	152,670		119.3650	184,659	154,701	0		25	0	7.500	7.916	MON	.967	11,603	04/09/1996	05/15/2026
36207J-DZ-3	GNMA 30 YR # 433120			2	1	60,380		120.6420	72,605	60,182	0	(6)	0	0	7.500	7.440	MON	.376	4,514	10/29/1996	09/15/2026
36207K-B4-1	GNMA # 433959			2	1	99,405		115.7130	113,429	98,026	0	(21)	0	0	6.500	6.097	MON	.531	6,372	10/15/1998	09/15/2028
36207R-FW-0	GNMA 30 YR # 439481			2	1	28,501		119.9780	33,679	28,071	0	(8)	0	0	7.500	7.100	MON	.175	2,105	07/24/1997	01/15/2027
36207R-HK-4	GNMA 30 YR # 439534			2	1	1,789		120.8970	2,206	1,825	0	.0	0	0	7.500	8.112	MON	.11	137	04/25/1997	04/15/2027
36207S-K4-4	GNMA # 440515			2	1	44,962		103.3590	46,005	44,510	0	(9)	0	0	7.500	7.246	MON	.278	3,339	11/14/1996	12/15/2026
36207T-EU-1	GNMA # 441247			2	1	148,622		119.9190	177,726	148,205	0	(13)	0	0	7.500	7.453	MON	.926	11,115	10/31/1996	10/15/2026
36207U-D8-8	GNMA 30 YR # 442127			2	1	17,145		120.3740	20,570	17,089	0	(2)	0	0	7.500	7.440	MON	.107	1,282	10/29/1996	11/15/2026
36207U-EE-4	GNMA 30 YR # 442133			2	1	9,921		108.1170	10,599	9,803	0	(2)	0	0	7.500	7.193	MON	.61	736	12/05/1996	11/15/2026
36207W-UZ-5	GNMA 30 YR # 444400			2	1	22,706		101.3840	22,938	22,625	0	(2)	0	0	7.500	7.431	MON	.141	1,697	06/10/1997	05/15/2027
36207X-PS-5	GNMA 30 YR # 445133			2	1	38,066		106.1710	40,465	38,114	0	(1)	0	0	7.500	7.570	MON	.238	2,859	02/28/1997	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022			2	1	19,929		120.8470	24,136	19,927	0	.0	0	0	7.500	7.597	MON	.125	1,498	03/11/1997	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528			2	1	100,537		120.7960	123,883	102,556	0	.24	0	0	7.500	8.111	MON	.641	7,691	04/25/1997	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853			2	1	72,724		121.2360	87,688	72,329	0	(8)	0	0	7.500	7.378	MON	.452	5,425	07/02/1997	08/15/2027
36208H-S3-1	GNMA 30 YR # 451857			2	1	38,016		108.5950	41,059	37,809	0	(4)	0	0	7.500	7.378	MON	.236	2,836	07/02/1997	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522			2	1	32,452		121.1410	38,360	31,666	0	(12)	0	0	7.500	6.838	MON	.198	2,375	10/03/1997	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832			2	1	98,058		117.5130	113,563	96,638	0	(22)	0	0	6.500	6.078	MON	.523	6,281	09/10/1998	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418			2	1	301,573		115.7130	344,120	297,391	0	(62)	0	0	6.500	6.097	MON	1,611	19,330	10/15/1998	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088			2	1	68,210		119.6080	80,429	67,244	0	.0	0	0	7.000	6.584	MON	.392	4,707	06/26/1998	07/15/2028
36209C-7A-8	GNMA 30 YR # 468089			2	1	11,769		119.6080	13,877	11,602	0	.0	0	0	7.000	6.584	MON	.68	812	06/26/1998	07/15/2028
36209Q-6M-2	GNMA # 478876			2	1	40,139		110.2800	44,516	40,366	0	.1	0	0	7.500	7.697	MON	.252	3,027	10/15/1999	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436			2	1	129,585		115.0880	147,069	127,788	0	(27)	0	0	6.500	6.097	MON	.692	8,306	10/15/1998	12/15/2028
36209V-2X-1	GNMA # 483290			2	1	37,316		119.6080	45,436	37,987	0	.0	0	0	7.000	7.573	MON	.222	2,659	06/11/1999	12/15/2028
36209V-CE-2	GNMA # 482569			2	1	57,264		117.8840	67,515	57,273	0	(2)	0	0	6.500	6.517	MON	.310	3,723	04/14/1999	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228			2	1	51,884		116.0100	60,531	52,177	0	.2	0	0	7.500	7.697	MON	.326	3,913	10/15/1999	11/15/2029
36210D-GY-1	GNMA # 489015			2	1	65,393		119.5280	78,151	65,383	0	.0	0	0	7.000	7.014	MON	.381	4,577	05/28/1999	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146			2	1	110,117		116.0410	126,010	109,590	0	(23)	0	0	6.500	6.097	MON	.588	7,058	10/15/1998	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940			2	1	55,419		114.6970	63,574	55,427	0	(2)	0	0	6.500	6.517	MON	.300	3,603	04/14/1999	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215			2	1	71,491		115.7130	82,738	71,503	0	(2)	0	0	6.500	6.517	MON	.387	4,648	04/14/1999	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717			2	1	210,922		115.7130	244,102	210,955	0	(6)	0	0	6.500	6.517	MON	1,143	13,712	04/14/1999	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732			2	1	39,861		117.8840	46,997	39,867	0	(1)	0	0	6.500	6.517	MON	.216	2,591	04/14/1999	05/15/2029
36210X-V4-6	GNMA # 505635			2	1	58,051		117.8840	68,443	58,060	0	(2)	0	0	6.500	6.517	MON	.314	3,774	04/14/1999	05/15/2029
36211U-7J-5	GNMA 30 YR # 523897			2	1	81,710		109.5800	90,045	82,172	0	.2	0	0	7.500	7.697	MON	.514	6,163	10/15/1999	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546			2	1	47,832		119.9780	57,182	47,783	0	(4)	0	0	7.500	7.431	MON	.298	3,575	06/10/1997	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642			2	1	70,812		118.7650	82,832	69,744	0	.0	0	0	7.000	6.554	MON	.407	4,882	06/30/1998	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089			2	1	98,326		121.7260	119,631	98,280	0	(4)	0	0	7.500	7.520	MON	.614	7,371	11/24/1999	09/15/2029
36225C-A8-9	GNMA ARM # 80030																				

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36230U-YL-7	G2 RF #759715		2		1	11,409,803		114,0530	10,533,631	11,168,318	0	(245,704)	0	0	4.676	2.878	MON	41,046	494,088	12/01/2012	10/26/2061
36297E-ZS-7	G2 POOL # 710064		2		1	31,220,515		113,3050	29,932,508	30,734,996	0	(190,951)	0	0	4.650	3.783	MON	115,988	1,307,993	10/01/2012	03/01/2061
36297E-ZY-4	G2 #710059		2		1	11,880,840		113,9220	11,604,694	11,776,840	0	(63,615)	0	0	4.500	4.054	MON	43,518	530,042	11/01/2012	11/20/2060
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						236,455,203	XXX	248,745,807	218,682,033	233,040,695	0	(2,927,363)	0	0	XXX	XXX	XXX	844,272	7,724,012	XXX	XXX
0599999. Total - U.S. Government Bonds						317,962,569	XXX	329,731,358	301,293,700	314,217,559	0	(2,954,752)	0	0	XXX	XXX	XXX	1,081,621	7,919,365	XXX	XXX
063679-BV-5	BANK OF MONTREAL	L.S.	A		1FE	6,000,000		105,6130	6,000,000	6,000,000	0	0	0	0	2.850	2.850	JD	10,450	171,000	06/02/2010	06/09/2015
063679-BV-5	BANK OF MONTREAL		A		1FE	1,000,000		105,6130	1,000,000	1,000,000	0	0	0	0	2.850	2.850	JD	1,742	28,500	06/02/2010	06/09/2015
063679-JJ-4	BANK OF MONTREAL		A		1FE	9,993,500		105,9850	10,000,000	9,995,813	0	1,263	0	0	2.625	2.639	JJ	113,750	262,500	01/18/2011	01/25/2016
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	4,996,050		105,0720	5,000,000	4,997,956	0	779	0	0	2.600	2.617	JJ	64,639	130,000	06/25/2010	07/02/2015
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	4,997,900		106,3910	5,000,000	4,998,617	0	408	0	0	2.750	2.759	JJ	58,819	137,500	01/20/2011	01/27/2016
13606Y-CW-4	CANADIAN IMP BANK CD		L		1FE	3,600,000		100,0000	3,600,000	3,600,000	0	0	0	0	1.070	1.008	MON	6,275	28,813	02/01/2012	02/03/2014
448814-EJ-8	HYDRO-QUEBEC		A		1FE	2,472,600		146,8860	2,000,000	2,392,700	0	(23,577)	0	0	8.050	5.701	JJ	77,817	161,000	04/30/2009	07/07/2024
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	15,991,680		105,2090	16,000,000	15,993,362	0	1,599	0	0	2.200	2.211	AO	70,400	352,000	10/12/2011	10/19/2016
642869-AC-5	NEW BRUNSWICK		A		1FE	6,979,210		107,6920	7,000,000	6,983,393	0	2,771	0	0	2.750	2.797	JD	8,556	192,500	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA PROVINCE		A		1FE	7,226,520		116,7450	7,000,000	7,132,391	0	(28,999)	0	0	5.125	4.609	JJ	154,462	358,750	07/27/2009	01/26/2017
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	9,952,800		104,6020	10,000,000	9,975,078	0	9,306	0	0	2.375	2.476	JJ	105,556	237,500	07/13/2010	07/21/2015
683234-8A-9	PROV OF ONTARIO		A		1FE	21,502,380		105,3980	21,500,000	21,500,403	0	(486)	0	0	4.100	4.098	JD	36,723	881,500	06/09/2009	06/16/2014
683234-DP-0	PROV OF ONTARIO		A		1FE	1,997,600		103,1710	2,000,000	1,998,179	0	467	0	0	1.600	1.625	MS	8,889	32,000	09/14/2011	09/21/2016
683234-BL-7	ONTARIO (PROVINCE OF)		A		1FE	20,942,040		99,8510	21,000,000	20,943,899	0	1,859	0	0	1.650	1.692	MS	90,475	0	09/20/2012	09/27/2019
748148-RS-4	PROV OF QUEBEC		A		1FE	25,749,070		116,3970	29,099,200	25,419,654	0	(97,307)	0	0	5.125	4.644	MM	167,274	1,281,250	06/23/2009	11/14/2016
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	22,293,090		114,3320	22,500,000	22,392,271	0	22,776	0	0	5.750	5.884	JJ	607,344	1,293,750	01/24/2008	01/12/2017
219868-BL-9	CORP ANDINA DE FOMENTO	L.S.	F		1FE	507,570		114,3320	500,000	503,647	0	(789)	0	0	5.750	5.545	JJ	13,497	28,750	04/24/2007	01/12/2017
219868-BS-4	CORP ANDINA DE FOMENTO		F		1FE	7,244,820		108,1580	7,000,000	7,235,276	0	(9,544)	0	0	4.375	3.942	JD	13,611	153,125	07/11/2012	06/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						173,446,830	XXX	186,765,936	172,100,000	173,062,639	0	(119,474)	0	0	XXX	XXX	XXX	1,610,285	5,730,438	XXX	XXX
1099999. Total - All Other Government Bonds						173,446,830	XXX	186,765,936	172,100,000	173,062,639	0	(119,474)	0	0	XXX	XXX	XXX	1,610,285	5,730,438	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-SD-2	CALIFORNIA ST				1FE	2,030,395		113,3790	2,000,000	2,015,454	0	(4,279)	0	0	5.950	5.682	AO	29,750	119,000	04/22/2009	04/01/2016
199491-F6-3	COLUMBUS OH GEN OBLIGATION				1FE	5,000,000		105,3200	5,000,000	5,000,000	0	0	0	0	3.260	3.260	JJ	81,500	163,000	11/06/2009	07/01/2015
199491-F7-1	COLUMBUS OH GEN OBLIGATION				1FE	2,000,000		108,2520	2,000,000	2,000,000	0	0	0	0	3.830	3.830	JJ	38,300	76,600	11/06/2009	07/01/2016
199491-F9-7	COLUMBUS OH GEN OBLIGATION				1FE	1,000,000		111,9020	1,000,000	1,000,000	0	0	0	0	4.340	4.340	JJ	21,700	43,400	11/06/2009	07/01/2018
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,030,395	XXX	10,817,640	10,000,000	10,015,454	0	(4,279)	0	0	XXX	XXX	XXX	171,250	402,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						10,030,395	XXX	10,817,640	10,000,000	10,015,454	0	(4,279)	0	0	XXX	XXX	XXX	171,250	402,000	XXX	XXX
015032-HP-3	ALEXANDRIA LA				1FE	570,000		99,9040	570,000	570,000	0	0	0	0	0.951	0.951	JD	452	873	08/24/2012	06/01/2014
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN				1FE	5,900,000		99,9550	5,900,000	5,900,000	0	0	0	0	0.170	0.158	MON	5,469	5,469	06/08/2012	12/01/2032
186103-BV-8	CLEVELAND CUYAHOGA CNTY OHIO				2FE	100,000		101,2830	100,000	100,000	0	0	0	0	6.100	6.100	MM	779	6,100	08/12/2003	05/15/2013
3137EA-CR-8	FHLMC	SD			1	1,546,945		101,3440	1,550,000	1,548,834	0	991	0	0	1.375	1.441	FA	7,459	21,313	02/03/2011	02/25/2014
372541-AF-9	GEORGE WIA UNIV		1		1FE	6,600,000		100,8190	6,600,000	6,600,000	0	0	0	0	5.095	5.095	MS	99,013	336,270	02/28/2008	09/15/2032
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL		1		1FE	6,000,000		111,8320	6,000,000	6,000,000	0	0	0	0	5.731	5.732	JJ	158,558	343,860	09/30/2009	07/15/2029
485107-OK-0	KC MO TIF VRDN				1FE	12,665,000		98,0350	12,665,000	12,665,000	0	0	0	0	0.210	0.133	MON	2,325	15,572	11/14/2012	11/01/2028
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON		1		1FE	1,000,000		100,1260	1,000,000	1,000,000	0	0	0	0	2.617	2.617	JJ	9,886	0	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION		1		1FE	1,000,000		100,3740	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	10,453	0	08/02/2012	07/01/2024
605580-6F-1	MISSISSIPPI ST				1FE	2,000,000		110,0590	2,201,180	2,000,000	0	0	0	0	3.381	3.381	MM	11,270	67,620	10/21/2010	11/01/2018
647110-FB-6	MI EDL				1FE	185,000		100,0300	185,056	185,000	0	0	0	0	0.960	0.939	MMSD	159	2,129	09/15/2010	12/01/2028
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1FE	3,486,501		124,0190	3,450,000	3,482,596	0	(1,508)	0	0	5.820	5.720	JD	16,733	200,790	05/13/2010	12/01/2026
677521-FT-8	OHIO STATE GO				1FE	11,000,000		108,0560	11,886,160	11,000,000	0	0	0	0	3.110	3.110	MM	57,017	342,100	10/05/2010	05/01/2018
677521-FU-5	OHIO STATE GO				1FE	3,500,000		109,2910	3,825,185	3,500,000	0	0	0	0	3.420	3.420	MM	19,950	119,700	10/05/2010	05/01/2019
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A		2			94,500,000		100,0000	94,500,000	94,500,000	0	0	0	0	5.870	5.870	JD	462,263	5,547,150	08/18/2010	12/01/2039
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B		2			69,000,000		100,0000	69,000,000	69,000,000	0	0	0	0	1.965	5.870	JD	114,811	1,377,021	09/19/2011	12/01/2039
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A		2			47,505,000		100,0000	47,505,000	47,505,000	0	0	0	0	6.010	6.010	JD	237,921	2,855,051	08/14/2009	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B		2			15,840,000		100,0000	15,840,000	15,840,000	0	0	0	0	6.260	6.260	JD	82,630	991,584	11/18/2009	12/01/2039
880591-DX-7	TENNESSEE VALLEY AUTH		1			1,975,837		119,2880	1,894,290	1,588,000	0	(5,038)	0	0	4.650	3.145	JD	3,282	36,921	07/24/2012	06/15/2035
882722-V6-3	TEXAS ST				1FE	5,000,000		111,0860	5,554,300	5,000,000	0	0	0	0	3.373	3.373	AO	42,163	168,650	09/23/2010	04/01/2020
914119-QW-5	UNIV CINCINNATI OH HIGH ED				1FE	1,835,000		108,2540	1,835,000	1,835,000	0	0	0	0	4.025	4.025	JD	6,155	73,859	06/25/2010	06/01/2016

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914119-02-8	UNIV CINCINNATI OH HIGH ED				1FE	1,000,000		114.2790	1,142,790	1,000,000	0	0	0	0	4.867	4.867	JD	4,056	48,670	06/25/2010	06/01/2019
914119-RF-1	UNIV CINCINNATI OH HIGH ED				1FE	1,300,000		103.1760	1,341,288	1,300,000	0	0	0	0	3.236	3.236	JD	3,506	42,068	06/25/2010	06/01/2014
915137-SN-9	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,000,000		111.9600	4,478,400	4,000,000	0	0	0	0	3.305	3.305	FA	49,942	132,200	09/15/2010	08/15/2019
915137-SR-0	UNIVERSITY OF TEXAS	2			1FE	1,856,440		118.4990	2,369,980	2,000,000	0	3,557	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
915137-SU-3	UNIVERSITY OF TEXAS HIGHER EDUCATION				1FE	4,490,000		110.8610	4,977,659	4,490,000	0	0	0	0	3.225	3.225	FA	54,703	144,803	09/15/2010	08/15/2018
917542-QH-5	UTAH ST				1FE	7,000,000		109.7250	7,680,750	7,000,000	0	0	0	0	3.189	3.189	JJ	111,615	223,230	09/24/2010	07/01/2019
969091-AA-5	WII Iacocchie GA Dev MUNI VRDN				1FE	5,600,000		99.8480	5,600,000	5,600,000	0	0	0	0	0.230	0.416	MON	2,528	14,356	09/30/2009	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						316,455,723	XXX	322,422,699	316,178,000	316,453,746	0	(1,998)	0	0	XXX	XXX	XXX	1,606,632	13,213,239	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200			2	1	8,012,301		100.7500	8,022,254	7,962,535	0	(394)	0	0	2.000	1.899	MON	7,078	13,271	10/23/2012	11/15/2032
31283G-LL-9	FHLMC # G00331			2	1	29,233		116.5970	33,868	29,047	0	(5)	0	0	7.000	6.813	MON	169	2,033	01/09/1996	12/01/2024
31283K-6E-3	FGLMC POOL # G11769			2	1	251,908		107.3120	251,029	233,925	0	(851)	0	0	5.000	1.695	MON	975	5,848	06/12/2012	10/01/2020
31283K-6J-2	FGLMC POOL # G11773			2	1	210,619		107.3100	208,668	194,455	0	(766)	0	0	5.000	1.449	MON	810	4,861	06/13/2012	10/01/2020
31288J-AH-9	FGLMC # C79008			2	1	582,387		110.7150	655,027	591,631	0	22	0	0	5.500	6.065	MON	2,712	32,540	08/13/2003	05/01/2033
3128EY-WT-9	FHLMC # D62458			2	1	29,400		112.2860	32,976	29,368	0	(3)	0	0	7.500	7.498	MON	184	2,203	09/07/1995	08/01/2025
3128EY-ZA-7	FHLMC # D62537			2	1	42,375		101.9910	42,463	41,633	0	(10)	0	0	8.000	7.484	MON	278	3,330	09/07/1995	08/01/2025
3128F5-SK-5	FHLMC # D65922			2	1	104,217		118.0080	121,767	103,185	0	(21)	0	0	7.000	6.703	MON	602	7,223	02/06/1996	11/01/2025
3128F7-N6-7	FHLMC # D67613			2	1	25,825		118.0080	30,282	25,660	0	(4)	0	0	7.000	6.815	MON	150	1,796	01/09/1996	01/01/2026
3128F7-N9-1	FHLMC # D67616			2	1	9,079		118.0080	10,621	9,001	0	(2)	0	0	7.000	6.740	MON	53	630	02/15/1996	01/01/2026
3128F8-AY-8	FHLMC # D68123			2	1	113,110		118.6020	134,593	113,482	0	1	0	0	7.000	7.121	MON	662	7,944	02/23/1996	02/01/2026
3128F8-BH-4	FHLMC # D68140			2	1	45,271		118.6020	53,869	45,420	0	0	0	0	7.000	7.121	MON	265	3,179	02/23/1996	02/01/2026
3128F8-CA-8	FHLMC # D68165			2	1	67,141		118.6020	80,131	67,563	0	4	0	0	7.000	7.216	MON	394	4,729	03/06/1996	02/01/2026
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			2	1	15,500,061		104.4320	15,576,086	14,915,109	0	15,663	0	0	3.000	2.409	MON	37,288	149,151	07/24/2012	08/15/2042
3128MC-F2-6	FGLMC # G13585			2	1	6,198,667		106.4010	6,483,970	6,093,928	0	(2,932)	0	0	4.500	3.794	MON	22,852	274,227	05/28/2009	05/01/2024
3128MC-FB-6	FGLMC # G13562			2	1	2,590,823		106.4010	2,686,547	2,524,938	0	(1,806)	0	0	4.500	3.451	MON	9,469	113,622	05/08/2009	05/01/2024
3128MM-PV-9	FG G18435			2	1	9,183,421		104.5520	9,340,225	8,933,560	0	(5,675)	0	0	2.500	1.386	MON	18,612	93,058	06/19/2012	05/01/2027
3128MS-BK-5	FHLMC # H00042			2	1	1,543,588		107.3090	1,652,024	1,539,499	0	(42)	0	0	5.500	5.254	MON	7,056	84,672	07/20/2005	07/01/2035
3128MT-PQ-5	FGCI # H01331			2	1	934,201		107.3090	1,002,327	934,055	0	(8)	0	0	5.500	5.414	MON	4,281	51,373	08/24/2005	08/01/2035
3128P7-QA-4	FGLMC C91349			2	1	16,585,731		109.5840	17,465,793	15,938,240	0	(4,252)	0	0	4.500	2.862	MON	59,768	717,221	01/07/2011	12/01/2030
3128PP-MF-7	FGLMC # J10358			2	1	3,681,628		107.6510	3,671,962	3,611,652	0	(1,817)	0	0	4.500	3.708	MON	13,544	162,524	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			2	1	1,296,745		106.4010	1,349,485	1,268,307	0	(733)	0	0	4.500	3.591	MON	4,756	57,074	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			2	1	5,123,176		105.7520	5,298,242	5,010,059	0	(3,209)	0	0	4.000	3.093	MON	16,700	200,402	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			2	1	4,847,029		106.4010	4,967,863	4,669,023	0	(4,086)	0	0	4.500	2.998	MON	17,509	210,106	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			2	1	2,891,822		106.4010	2,902,748	2,728,134	0	(4,014)	0	0	4.500	2.139	MON	10,231	122,766	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293			2	1	3,988,711		106.4010	4,002,602	3,761,826	0	(5,565)	0	0	4.500	2.128	MON	14,107	169,282	10/17/2011	05/01/2025
3128PR-V8-9	FGLMC # J12439			2	1	4,199,362		106.4010	4,202,838	3,950,017	0	(6,051)	0	0	4.500	2.029	MON	14,813	177,751	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			2	1	4,033,980		106.4010	4,037,319	3,794,455	0	(5,737)	0	0	4.500	2.032	MON	14,229	170,750	10/31/2011	07/01/2025
3128PT-6X-8	FGLMC # J14486			2	1	14,355,525		105.1600	15,598,401	14,832,961	0	8,025	0	0	3.000	4.290	MON	37,082	444,989	03/03/2011	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087			2	1	185,982		107.6030	189,802	176,391	0	(196)	0	0	2.460	1.472	MON	362	7,247	01/15/2010	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160			2	1	257,353		106.5090	259,853	243,973	0	(270)	0	0	2.408	1.369	MON	490	10,666	01/20/2010	07/01/2035
3128QJ-T4-8	PHARM # 1G1471			2	1	117,728		106.6740	119,109	111,657	0	(83)	0	0	2.511	1.324	MON	234	3,269	01/14/2010	01/01/2037
3128QP-LV-2	FHLMC # 1B7189			2	1	149,654		106.9680	152,822	149,462	0	(76)	0	0	3.541	2.374	MON	422	4,818	11/08/2010	03/01/2036
3128S4-DY-0	PHARM # 1Q0119			2	1	150,301		107.0980	152,578	150,063	0	(94)	0	0	2.902	1.640	MON	345	3,876	10/06/2010	09/01/2036
312903-5X-1	FHLMC - CMO 174 Z			2</																	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133T4-GF-7	FHG 27 FC			2	1	126,259		103.7530	132,320	127,534	0	92	0	0	1.875	2.112	MON	199	2,391	07/23/2010	03/25/2024
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5			2	1	123,442		111.5310	136,546	122,429	0	469	0	0	7.270	6.976	MON	742	8,901	07/29/2005	08/25/2028
313401-E2-3	FHLMC # 360021			2	1	4,851		115.4340	5,545	4,803	0	(5)	0	0	10.000	9.930	MON	40	480	12/06/1990	02/01/2018
313401-P8-8	FHLMC # 360064			2	1	4,158		117.6220	4,842	4,116	0	(5)	0	0	10.000	9.576	MON	34	412	12/06/1990	07/01/2019
313401-V9-9	FHLMC # 360104			2	1	496		119.7130	588	491	0	(1)	0	0	10.000	9.578	MON	4	49	12/06/1990	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-I			2	1	95,235		115.5050	108,209	93,683	0	209	0	0	9.900	9.551	MON	412	10,036	08/01/2003	10/15/2019
31349U-B5-6	PHARM 782760			2	1	160,116		108.2560	161,995	149,641	0	(63)	0	0	2.410	0.616	MON	301	8,241	12/07/2011	11/01/2036
313614-3T-4	FNMA # 050310			2	1	1,051		120.4790	1,247	1,042	0	(1)	0	0	10.000	9.659	MON	9	104	05/09/1990	05/01/2020
313615-B2-1	FNMA # 050457			2	1	1,354		115.6220	1,591	1,376	0	1	0	0	9.500	9.922	MON	11	131	06/10/1991	06/01/2021
31364P-NQ-8	FNMA # 112999			2	1	54		100.3860	55	55	0	0	0	0	9.500	9.937	MON	0	5	05/06/1991	09/01/2018
3136A3-TU-5	FNMR 2012-11 PV			2	1	5,042,116		106.0260	4,948,544	4,667,275	0	(56,480)	0	0	4.000	1.893	MON	15,558	155,576	02/16/2012	05/25/2039
3136A3-V6-5	FNMR 2012-3 VA			2	1	10,519,743		109.4110	10,553,329	9,645,609	0	(78,284)	0	0	4.000	2.259	MON	32,152	353,672	01/17/2012	01/01/2042
3136A5-3Z-7	FNMR 2012-51 TP			2	1	15,127,500		108.2540	15,155,616	14,000,000	0	(62,786)	0	0	3.500	2.389	MON	40,833	215,833	07/13/2012	03/25/2041
3136A7-DU-3	FNMR 2012-68 AC			2	1	8,247,589		102.7190	8,328,659	8,108,228	0	(13,736)	0	0	2.500	2.087	MON	16,892	84,461	06/29/2012	02/25/2039
3136A7-K7-6	FNMR SER 201292 CL EB			2	1	13,012,500		105.6160	12,673,932	12,000,000	0	(68,932)	0	0	3.500	1.951	MON	35,000	175,000	06/27/2012	04/25/2037
3136A8-WF-3	FNMR 2012-99 YG			2	1	3,989,290		102.9600	3,998,667	3,883,702	0	3,994,511	0	0	2.500	1.942	MON	8,091	32,364	08/15/2012	05/25/2042
3136AB-DK-6	FNMR 2012-147 TG			2	1	5,163,281		103.3560	5,167,790	5,000,000	0	(228)	0	0	2.500	1.897	MON	10,417	0	12/14/2012	12/28/2032
31371F-UR-1	FNMA # 250892			2	1	19,427		109.3110	21,140	19,339	0	(20)	0	0	7.500	7.336	MON	121	1,450	01/16/1997	03/01/2017
31371M-JC-2	FNMA # 255959			2	1	691,466		108.2310	735,680	679,730	0	(54)	0	0	6.000	5.354	MON	3,399	40,784	09/13/2005	10/01/2035
31371N-VM-4	FNCL # 257220			2	1	5,309,924		108.2830	5,512,053	5,090,400	0	(7,883)	0	0	5.000	3.280	MON	21,210	254,520	08/31/2009	05/01/2023
31373H-SC-6	FNMA # 294343			2	1	34,251		110.9830	37,537	33,823	0	(29)	0	0	8.500	8.199	MON	240	2,875	04/12/1995	11/01/2024
31373L-LB-1	FNMA # 296522			2	1	10,203		103.6830	10,446	10,075	0	(9)	0	0	8.500	8.199	MON	71	856	04/12/1995	11/01/2024
31373X-GS-5	FNMA # 306981			2	1	19,168		105.2760	19,999	18,997	0	(5)	0	0	8.000	7.706	MON	127	1,520	06/06/1995	06/01/2025
31374F-K7-3	FNMA # 312718			2	1	55,167		105.8400	57,873	54,680	0	(21)	0	0	7.500	7.214	MON	342	4,101	06/06/1995	06/01/2025
31374N-H7-0	FNMA # 318954			2	1	50,782		118.9180	60,616	50,973	0	(2)	0	0	7.500	7.582	MON	319	3,823	08/07/1995	08/01/2025
31374T-SN-5	FNMA # 324053			2	1	28,362		118.3050	33,701	28,487	0	(1)	0	0	7.500	7.600	MON	178	2,137	09/07/1995	09/01/2025
31379Q-YC-8	FNMA # 426507			2	1	27,165		109.2310	28,738	26,310	0	(53)	0	0	6.000	5.018	MON	132	1,579	04/30/2003	01/01/2023
3137A3-KF-5	FHR 3753 DB			2	1	6,286,600		104.3190	6,880,675	6,595,777	0	6,375,342	0	0	3.500	4.417	MON	19,238	230,852	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2			2	1	12,119,268		116.3560	13,962,756	12,000,000	0	(13,846)	0	0	4.333	4.207	MON	43,330	519,960	01/20/2011	10/25/2020
3137A7-AA-2	FHLMC 3805 DB			2	1	5,811,629		111.4110	6,072,507	5,450,531	0	(44,086)	0	0	4.500	3.309	MON	20,439	245,274	07/20/2011	10/15/2037
3137A7-JU-5	FHLMC K701 A2			2	1	27,269,676		112.3440	30,332,988	27,000,000	0	(47,965)	0	0	3.882	3.694	MON	87,345	1,048,140	02/18/2011	11/25/2017
3137A7-NU-0	FHLMC K011 A2			2	1	10,613,998		114.9500	12,141,040	10,562,000	0	(7,372)	0	0	4.084	4.020	MON	35,946	431,352	03/18/2011	12/25/2048
3137A8-PP-7	FHMS K012 A2			2	1	13,912,556		115.7930	16,211,034	14,000,000	0	4,288	0	0	4.186	4.267	MON	48,837	586,040	04/07/2011	12/25/2020
3137AD-U9-6	FHR 3891 DK			2	1	24,497,202		105.6640	24,419,504	23,110,568	0	164,423	0	0	4.500	2.249	MON	86,665	346,659	08/28/2012	12/15/2040
3137AE-V7-7	FHLMC K703 A2			2	1	10,099,720		107.3180	10,731,840	10,000,000	0	(16,667)	0	0	2.699	2.519	MON	22,492	269,900	08/24/2011	05/25/2018
3137AF-PB-2	FHR 3919 BV			2	1	14,630,956		112.7720	14,581,286	12,929,870	0	(52,040)	0	0	4.000	2.765	MON	43,100	215,498	07/13/2012	08/15/2030
3137AJ-JZ-8	FHMS 3962 KD			2	1	6,865,852		106.9070	7,083,280	6,625,671	0	(79,465)	0	0	3.000	0.877	MON	16,564	99,385	05/31/2012	10/15/2026
3137AN-QX-6	FHR 4027 AB			2	1	9,272,036		107.3210	9,156,752	8,532,140	0	(50,426)	0	0	4.000	1.938	MON	28,440	199,083	05/23/2012	12/15/2040
31380T-3B-5	FNMA # 449994			2	1	78,935		114.4440	85,450	74,665	0	(52)	0	0	7.000	5.176	MON	436	5,227	04/03/2003	09/01/2027
31380Y-P6-1	FNMA # 454145			2	1	142,602		113.6480	161,008	141,673	0	(17)	0	0	6.500	6.231	MON	767	9,209	11/30/1998	11/01/2028
31380Y-RM-4	FNMA # 454192			2	1	30,630		111.9180	34,057	30,430	0	(4)	0	0	6.500	6.231	MON	165	1,978	11/30/1998	12/01/2028
31381P-UL-0	FNMA # 466887			2	1	9,698,654		108.4750	10,509,072	9,688,058	0	(4,494)	0	0	3.060	2.984	MON	25			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387W-TW-7	FNMA # 596465			2	1	695,620		119,4490	801,118	670,680	693,285		(175)	0	7.000	5.802	MON	3,912	46,948	10/03/2001	08/01/2031
3138EO-YE-3	FNMA # AJ7908			2	1	3,261,676		105,6280	3,260,346	3,370,643	105,6280		2,057	0	3.000	4.272	MON	8,427	101,119	11/15/2011	01/01/2027
3138E2-ES-0	FNMA # AJ9155			2	1	14,071,913		105,6280	14,602,835	13,824,764	14,066,782		(5,131)	0	3.000	2.226	MON	34,562	69,124	09/14/2012	12/01/2026
3138EG-QR-8	FNMA POOL # AL0463			2	1	7,923,474		105,6280	8,363,207	7,917,597	7,922,620		(417)	0	3.000	2.909	MON	19,794	237,528	07/21/2011	07/01/2026
3138LS-ZK-9	FNCI A02545			2	1	16,754,880		104,6460	17,193,440	16,430,129	16,746,280		(8,600)	0	2.500	1.723	MON	34,229	239,606	04/25/2012	05/01/2027
3138MO-WG-1	FNMA A08746 POOL # A08746			2	1	28,982,574		104,6460	29,420,014	28,113,899	28,963,122		(19,452)	0	2.500	1.326	MON	58,571	292,853	06/29/2012	08/01/2027
31390B-TS-7	FNMA # 641461			2	1	158,145		119,3170	188,645	158,104	158,088		(4)	0	7.000	6.945	MON	922	11,067	06/28/2002	06/01/2032
31390P-NL-7	FNMA # 652095			2	1	234,337		118,2850	277,226	234,371	234,267		(7)	0	6.500	6.451	MON	1,270	15,234	10/07/2002	08/01/2032
31390Q-Q3-2	FNMA # 653074			2	1	132,259		119,3170	157,767	132,225	132,211		(4)	0	7.000	6.945	MON	771	9,256	06/28/2002	07/01/2032
31391X-EP-0	FNMA # 679742			2	1	162,503		107,1410	169,705	158,395	162,317		(52)	0	2.869	2.438	MON	379	4,607	06/03/2009	01/01/2040
313920-YH-7	FNW 2001-W2 AS5			2	1	25,530		104,6190	26,400	25,234	25,425		(41)	0	6.473	5.730	MON	136	1,637	07/27/2004	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH			2	1	1,410,224		111,1850	1,730,757	1,556,645	1,492,463		4,499	0	5.500	7.186	MON	7,135	85,615	05/11/2004	09/15/2032
31393A-S4-0	FNR 2003-W5 A			2	1	88,069		98,6650	86,894	88,069	88,069		0	0	0.430	0.430	MON	7	413	11/16/2006	04/25/2033
31393C-EY-5	FNW 2003-34 A1			2	1	3,420,332		111,7270	3,374,332	3,020,161	3,390,099		(30,233)	0	6.000	3.328	MON	15,101	151,008	02/02/2012	04/25/2043
31393E-LQ-0	FNW 2003-W12 2A6			2	1	1,097,646		109,4260	1,243,264	1,136,169	1,116,162		395	0	5.000	5.506	MON	4,734	56,808	12/05/2003	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO 2531 Z			2	1	4,800,575		111,0750	5,740,222	5,167,898	5,013,684		28,746	0	5.500	6.688	MON	23,686	283,159	04/01/2012	12/15/2032
31393U-A6-0	FNW 2003-W19 1A7			2	1	5,378,516		110,8420	5,542,090	5,000,000	5,264,406		3,661	0	5.620	4.601	MON	23,417	281,000	12/10/2009	11/25/2033
31393W-YF-0	FHR 2638 JH			2	1	4,579,688		117,8050	5,890,270	5,000,000	4,688,705		39,236	0	5.000	6.022	MON	20,833	250,000	10/17/2008	07/15/2033
31394B-R7-1	FNMA 2004-97 B			2	1	18,439,854		110,3260	18,278,965	16,568,169	18,452,627		12,773	0	5.500	1.490	MON	75,937	303,750	08/14/2012	01/25/2035
31394M-CM-0	FHR 2702 CE			2	1	23,621,300		113,3620	26,426,936	23,311,968	23,542,580		(41,548)	0	4.500	4.352	MON	87,420	1,049,039	05/17/2010	11/15/2033
31394R-JY-6	FHLMC 2754 PE			2	1	5,121,875		113,2400	5,662,010	5,000,000	5,079,965		(19,149)	0	5.500	4.673	MON	20,833	250,000	11/10/2009	02/15/2034
31394R-VII-6	FHLMC 2758 ZG			2	1	3,129,198		114,5190	3,701,975	3,232,635	3,171,643		13,627	0	5.500	5.962	MON	14,816	172,610	12/01/2012	04/15/2033
31395K-GE-7	FHR 2904 CA			2	1	319,847		102,2890	318,024	318,009	318,068		(1,779)	0	5.000	0.727	MON	1,295	2,591	10/01/2012	04/15/2019
31396C-SQ-4	FHR 3048 QA			2	1	59,213		100,7650	56,741	56,310	56,706		(1,348)	0	5.000	1.185	MON	235	2,816	01/29/2010	03/15/2024
31396G-GR-6	FHR SER R004 CL VG			2	1	165,393		101,5480	161,203	158,745	161,373		(4,020)	0	6.000	1.026	MON	794	6,350	04/11/2012	08/15/2021
31396G-J5-1	FHR 3104 BA			2	1	27,258		101,8630	26,602	26,115	26,520		(368)	0	5.500	1.957	MON	120	1,436	10/26/2010	06/15/2024
31396Q-6F-1	FNR 2009-69 PB			2	1	27,556,023		109,1100	27,663,065	25,353,443	27,721,057		165,034	0	5.000	1.875	MON	103,639	422,557	08/23/2012	09/25/2039
31396Q-KJ-7	FNR 2009-52 AJ			2	1	2,702,498		106,3730	2,753,808	2,588,832	2,670,019		(7,340)	0	4.000	2.266	MON	8,629	103,553	12/11/2009	07/25/2024
31396R-DY-0	FHR 3149 CZ			2	1	5,898,970		113,4070	5,886,078	5,190,234	5,825,818		(73,152)	0	6.000	2.737	MON	25,951	127,832	12/01/2012	05/15/2036
31397A-KY-8	FHR 3204 VB			2	1	4,849,547		109,0660	5,052,353	4,632,403	4,740,950		(49,340)	0	5.000	4.130	MON	19,302	231,620	11/12/2009	03/15/2025
31397J-R6-3	FHR 3351 VB			2	1	9,650,000		103,5250	10,352,530	10,000,000	9,912,628		93,225	0	5.500	6.287	MON	45,833	550,000	06/12/2008	10/15/2027
31397N-LM-5	FNW 2009-11 NB			2	1	5,534,375		113,1590	5,657,940	5,405,627	5,405,627		(96,010)	0	5.000	2.935	MON	20,833	250,000	07/20/2011	03/25/2029
31397Q-T2-4	FNW 2010-157 NA			2	1	8,650,222		104,5070	8,909,267	8,525,011	8,600,061		(25,704)	0	3.500	3.140	MON	24,865	298,375	01/10/2011	03/25/2037
31397U-PE-3	FNA 2011-M1 A2			2	1	9,950,000		110,3060	11,030,580	10,000,000	9,954,176		2,669	0	3.607	3.670	MON	30,058	360,700	05/17/2011	06/25/2021
31397W-E8-4	FHR 3463 VB			2	1	11,723,608		104,2710	12,754,416	12,232,000	12,087,828		120,058	0	5.500	6.416	MON	56,063	672,760	07/18/2008	05/15/2026
31398E-J6-2	FHR 3539 YB			2	1	1,575,315		110,7350	1,845,944	1,667,000	1,596,099		10,238	0	4.000	4.720	MON	5,557	66,680	03/24/2010	06/15/2024
31398F-GL-9	FNW 2009-81 CB			2	1	1,826,016		115,7890	2,026,304	1,750,000	1,799,056		(8,514)	0	5.000	4.394	MON	7,292	87,500	09/11/2009	10/25/2024
31398F-JR-3	FNW 2009-80 EJ			2	1	209,973		102,4390	208,513	203,548	209,784		(188)	0	4.500	1.771	MON	763	4,580	06/19/2012	03/25/2027
31398F-XA-4	FNW 2009-95 BY			2	1	1,913,125		108,2400	2,164,790	2,000,000	1,944,908		14,466	0	4.000	4.748	MON	6,667	80,000	01/28/2010	11/25/2024
31398J-PE-5	FHR 3579 MB			2	1	2,008,750		111,6890	2,233,772	2,000,000	2,004,663		(1,623)	0	4.500	4.448	MON	7,500	90,000	01/22/2010	09/15/2024
31398K-E6-3	FHR 3581 D			2	1	2,993,438		111,1890	3,335,658	3,000,000	2,993,897		227	0	4.500	4.550	MON	11,250	135,000	04/09/2010	10/15/2029
31398K-XT-2	FHR 3595 KY			2	1	2,056,760		114,5070	2,336,869	2,040,816	2,051,761		(1,784)	0	4.500	4.424	MON	7,653	91,837	11/09/2009	11/01/2024
31398L-KQ-0	FHR 3612 JB			2	1	5,499,141		112,6470	6,195,574	5,500,000	5,496,750		(897)	0	4.500	4.521	MON	20,625	247,500	01/15/2010	12/15/2024
31398L-W9-5	FHR 3627 QH			2	1	8,417,500		108,9500	8,715,976	8,000,000	8,284,841		(56,378)	0	4.000	3.162	MON	26,667	320,000	08/26/2010	01/15/2025
31398L-WY-0	FHR 3619 EJ			2	1	3,532,917		113,0210	3,999,824	3,539,000	3,532,886		(12)	0	4.500	4.542	MON	13,271	159,255	01/19/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B			2	1	4,784,375		108,5460	5,427,275	5,000,000	4,859,478		34,002	0	4.000	4.717	MON	16,667	200,000	01/28/2010	02/25/2025
31398M-KW-5	FNMA 2010-18 EL			2	1	1,854,614		109,8910	2,138,105	1,945,665	1,879,767		11,436	0	4.000	4.689	MON	6,486	77,827	03/22/2010	03/25/2025
31398N-GA-6	FNW 2010-97 PX			2	1	10,435,938		111,5240	11,152,350	10,000,000	10,293,568		(78,439)	0	4.500	3.771	MON	37,500	450,000	07/28/2010	11/25/2039
31398N-HK-3	FNW 2010-100 DB			2	1	6,583,388		113,1630	6,854,452	6,057,171	6,451,410		(59,967)	0	4.500	3.327	MON	22,714	272,573	08/19/2010	08/01/2040
31398P-B9-9	FNMA 2010-41 EB			2	1	1,478,438		109,1260	1,636,892	1,500,000	1,484,073		2,642	0	4.000	4.222	MON	5,000	60,000	05/17/2010	05/25/2025
31398R-CD-5	FNW 2010-43 BM			2	1	1,803,125		107,5670	2,151,330	2,000,000	1,858,807		22,155	0	3.500	5.005	MON	5,833	70,000	04/21/2010	05/25/2025
31398V-H6-6	FHR 3640 GM			2	1	16,251,288		108,5780	17,868,714	16,457,000	16,312,883		23,492	0	4.000	4.218	MON	54,857	658,280	05/17/2010	03/1

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402G-SJ-3	FNMA # 728721			2	1	3,000,926	109.9030	3,349,392	3,047,592	3,002,918	0	93	0	0	5.500	5.999	MON	13,968	167,618	07/31/2003	07/01/2033
31402H-3X-7	FNMA # 729914			2	1	1,056,184	109.9030	1,172,872	1,067,189	1,056,591	0	19	0	0	5.500	5.810	MON	4,891	58,695	07/29/2003	08/01/2033
31402R-BG-3	FNMA #735439			2	1	145,540	107.5480	143,911	133,811	143,443	0	(969)	0	0	6.000	2.791	MON	669	8,029	08/24/2010	09/01/2019
31402T-TM-7	FNMA # 737756			2	1	492,968	109.9030	537,590	489,150	492,644	0	(15)	0	0	5.500	5.145	MON	2,442	26,903	08/11/2003	09/01/2033
31402W-Q5-0	FNMA # 740376			2	1	331,129	109.9030	362,625	329,950	330,991	0	(6)	0	0	5.500	5.298	MON	1,512	18,147	08/11/2003	09/01/2033
31403D-RN-1	FNMA # 745793			2	1	325,959	106.6970	344,346	322,732	325,841	0	(28)	0	0	2.429	2.079	MON	653	7,812	02/24/2009	07/01/2034
31404V-AB-4	FNMA #779502			2	1	369,684	106.1630	389,063	366,478	369,443	0	(61)	0	0	2.609	2.407	MON	797	9,147	01/07/2009	06/01/2034
31405C-MR-7	FNCI # 785268			2	1	136,797	108.3380	145,409	134,218	135,805	0	(186)	0	0	5.500	4.833	MON	615	7,382	03/31/2005	07/01/2019
31405K-EA-5	FNMA # 791329			2	1	959,001	109.4030	1,031,197	942,568	957,984	0	(57)	0	0	5.500	4.802	MON	4,320	51,841	08/09/2004	09/01/2034
31405M-JH-1	FNMA # 793264			2	1	1,012,176	109.4030	1,088,375	994,832	1,011,105	0	(60)	0	0	5.500	4.802	MON	4,560	54,716	08/09/2004	09/01/2034
31405M-VT-1	FNMA # 793626			2	1	846,441	109.4030	910,162	831,936	845,544	0	(50)	0	0	5.500	4.802	MON	3,813	45,756	08/09/2004	09/01/2034
31405Q-LD-8	FNMA # 796024			2	1	4,618,740	109.4030	4,966,449	4,539,596	4,613,841	0	(276)	0	0	5.500	4.802	MON	20,806	249,678	08/09/2004	09/01/2034
31405Q-MU-9	FNMA # 796071			2	1	965,526	109.4030	1,038,213	948,981	964,502	0	(58)	0	0	5.500	4.802	MON	4,350	52,194	08/09/2004	09/01/2034
31406B-KX-7	FNARM # 805010			2	1	122,555	104.3560	127,416	122,097	122,531	0	(3)	0	0	2.204	1.975	MON	224	2,697	09/09/2005	01/01/2035
31407S-LU-4	FNMA # 839239			2	1	114,255	106.4710	114,830	107,852	114,016	0	(126)	0	0	2.885	1.710	MON	259	4,645	09/14/2010	09/01/2035
31409G-SY-3	FNMA # 870935			2	1	241,569	106.5030	259,224	243,395	219,245	0	204	0	0	2.675	5.410	MON	543	6,183	11/19/2008	01/01/2037
31412E-CK-0	FNMA # 922674			2	1	189,874	107.2020	194,087	181,048	189,581	0	(119)	0	0	2.996	1.982	MON	452	5,165	09/09/2010	04/01/2036
31412S-PL-3	FNMA # 933427			2	1	468,922	108.3250	505,228	466,401	468,797	0	(20)	0	0	5.000	4.782	MON	1,943	23,320	06/09/2009	03/01/2038
31414M-4W-3	FNMA # 970737			2	1	2,120,353	108.2830	2,199,749	2,031,476	2,111,395	0	(2,948)	0	0	5.000	3.276	MON	8,464	101,574	08/31/2009	11/01/2023
31414S-PA-5	FNMA # 974817			2	1	5,809,175	108.2830	6,026,698	5,565,677	5,782,576	0	(8,864)	0	0	5.000	3.256	MON	23,190	278,284	08/31/2009	04/01/2023
31414V-BF-2	FNMA # 977138			2	1	3,356,284	108.6530	3,578,244	3,293,279	3,353,919	0	(292)	0	0	5.500	4.723	MON	15,094	181,130	07/10/2008	08/01/2038
31415A-4W-8	FNMA # 981537			2	1	1,134,366	108.2830	1,176,843	1,086,818	1,129,233	0	(1,707)	0	0	5.000	3.258	MON	4,528	54,341	08/31/2009	05/01/2023
31416J-HA-6	FNMA AA1150			2	1	207,195	106.8310	209,035	195,669	206,528	0	(490)	0	0	4.000	1.919	MON	652	7,827	11/17/2011	04/01/2023
31416N-HY-1	FNMA # AA4746			2	1	6,560,980	106.1430	6,854,754	6,458,055	6,554,606	0	(2,513)	0	0	3.500	2.830	MON	18,836	226,032	12/02/2010	11/01/2025
31416T-2P-3	FNMA # AA9781			2	1	5,696,893	107.6120	6,027,850	5,601,493	5,687,546	0	(2,883)	0	0	4.500	3.766	MON	21,006	252,067	08/07/2009	07/01/2024
31417C-SN-6	FNCI # AB5924			2	1	51,388,763	104.9890	52,018,174	49,546,262	51,358,935	0	(29,828)	0	0	3.000	1.849	MON	123,866	495,463	08/03/2012	08/01/2042
31417T-R2-6	FNMA # AC6804			2	1	10,133,434	107.1430	10,628,067	9,919,544	10,116,017	0	(5,448)	0	0	4.000	3.074	MON	33,065	396,782	12/10/2009	01/01/2025
31417V-RS-4	FNMA # AC8596			2	1	15,960,305	107.1120	16,952,287	15,826,766	15,948,257	0	(3,938)	0	0	4.000	3.586	MON	52,756	633,070	01/04/2010	01/01/2025
31417Y-C4-7	FNMA # MA0090			2	1	5,554,783	107.6120	5,903,788	5,486,205	5,547,280	0	(2,196)	0	0	4.500	3.942	MON	20,573	246,879	06/05/2009	06/01/2024
31417Y-E3-7	FNMA # MA0153			2	1	4,612,660	107.6120	4,825,032	4,483,752	4,600,856	0	(3,505)	0	0	4.500	3.328	MON	16,814	201,769	08/31/2009	08/01/2024
31417Y-ZE-0	FNMA MA0740			2	1	454,117	106.3150	456,946	429,806	453,163	0	(953)	0	0	3.500	0.907	MON	1,254	6,268	06/07/2012	05/01/2021
31418M-JL-7	FNMA # AD0266			2	1	9,137,239	108.3380	9,374,704	8,653,200	9,059,612	0	(26,182)	0	0	5.500	3.602	MON	39,661	475,926	08/21/2009	09/25/2021
31419A-YZ-4	FNMA # AE0727			2	1	225,542	106.6010	230,213	215,959	224,382	0	(619)	0	0	4.000	2.271	MON	720	8,638	12/23/2010	10/01/2020
31419K-U4-5	FNMA # AE8702			2	1	3,566,447	107.6740	3,775,250	3,506,185	3,562,742	0	(1,466)	0	0	3.500	2.787	MON	10,226	122,717	12/02/2010	11/01/2025
38373X-DY-9	GNMA - CMO 2002-45 PAC			2	1	1,582,127	106.6810	1,642,156	1,539,315	1,547,011	0	(1,798)	0	0	6.000	5.629	MON	7,697	92,359	08/08/2002	05/16/2032
38374T-VL-5	GNR 2009-38 Z			2	1	4,291,301	114.7280	4,216,162	3,674,920	4,254,300	0	(37,001)	0	0	5.000	2.277	MON	15,312	75,613	12/01/2012	05/16/2039
38375B-SF-0	GNR 2012-H11 BA			2	1	17,994,608	103.5230	18,651,732	18,017,011	18,021,641	0	27,033	0	0	2.000	1.978	MON	30,028	209,750	11/01/2012	05/20/2062
38377J-DK-6	GNMA-CMO 2010-109 LN			2	1	2,114,712	111.2490	2,266,957	2,037,740	2,087,188	0	(14,678)	0	0	4.000	3.324	MON	6,792	81,510	09/09/2010	12/20/2037
38377T-VE-8	GNR 2011-21 PV			2	1	7,150,872	115.3000	7,905,241	6,856,267	7,088,732	0	(38,070)	0	0	4.500	3.700	MON	25,711	308,532	01/24/2011	08/20/2026
38378A-2S-9	GNMA 2011-166 PC			2	1	20,030,242	106.9820	20,017,071	18,710,673	19,958,641	0	(71,375)	0	0	4.000	1.491	MON	62,369	249,476	08/14/2012	12/20/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						925,469,036	XXX	972,923,019	899,8												

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378B-DY-2	GNR 2012-22 IO			24	1	3,762,270	8.8080	3,488,258	0	3,350,948	0	(411,322)	0	0	1.678	(5.264)	MON	55,363	554,540	02/16/2012	02/01/2027
38378B-RJ-0	GNR 2012-35 B			2	1	3,375,562	113.6220	3,369,689	2,965,694	3,359,127	0	(16,434)	0	0	3.713	1.487	MON	9,176	27,553	09/10/2012	11/16/2043
38378B-TK-5	GNR 2012-53 IO			24	1	8,374,213	7.5840	8,040,411	0	7,649,240	0	(724,974)	0	0	1.086	(9.893)	MON	95,946	671,437	05/01/2012	03/16/2047
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						142,656,071	XXX	149,950,940	96,099,392	138,202,295	0	(4,314,543)	0	0	XXX	XXX	XXX	905,081	7,931,499	XXX	XXX
02765U-CV-4	AMERICAN MUN PIWR-OHIO INC			1	1FE	5,000,000	112.1480	5,607,400	5,000,000	5,000,000	0	0	0	0	5.664	5.664	FA	106,987	283,200	11/19/2009	02/15/2022
02765U-CW-2	AMERICAN MUN PIWR-OHIO INC			1	1FE	5,000,000	111.6200	5,581,000	5,000,000	5,000,000	0	0	0	0	5.814	5.814	FA	109,820	290,700	11/19/2009	02/15/2023
10620N-BB-3	BRAZOS				1FE	5,762,000	89.8770	6,021,750	6,700,000	5,788,962	0	26,962	0	0	1.710	2.377	MON	10,822	116,978	10/13/2011	08/31/2029
10620N-BT-4	BRAZOS				1FE	4,203,125	89.8890	4,494,428	5,000,000	4,220,709	0	17,584	0	0	1.712	2.551	MON	3,091	75,196	02/23/2012	06/25/2029
10620N-BU-1	BRAZOS				1FE	12,925,000	89.9230	13,488,462	15,000,000	13,001,957	0	76,957	0	0	1.711	2.372	MON	9,268	260,734	09/29/2011	06/25/2029
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.550	0.550	MIN	2,811	17,050	11/14/2012	11/15/2038
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	2,423,784	121.3660	2,433,388	2,005,000	2,420,639	0	(3,145)	0	0	6.899	5.445	JD	11,527	69,162	06/27/2012	12/01/2040
172254-AT-1	CITY OF CINCINNATI SERIES 1996			2	1FE	425,000	100.5350	427,274	425,000	425,000	0	0	0	0	7.950	7.949	MIN	5,631	33,788	05/08/1996	05/01/2013
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO			2	2AM	380,000	105.7320	401,782	380,000	380,000	0	0	0	0	5.000	5.031	JAJO	4,011	19,000	09/06/2005	10/15/2015
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2			2	1FE	2,070,180	103.7470	2,074,940	2,000,000	2,070,037	0	(143)	0	0	2.750	2.547	MIN	3,056	0	11/21/2012	11/15/2035
232263-GR-8	CUYAHOGA CNTY OH ECON DEV				1FE	10,000,000	105.9760	10,597,600	10,000,000	10,000,000	0	0	0	0	3.670	3.670	JD	30,583	367,000	12/02/2010	12/01/2015
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION				2AM	3,600,000	102.4820	3,600,000	3,600,000	3,600,000	0	0	0	0	0.530	0.532	MJSD	1,516	0	11/30/2012	05/01/2034
49126R-AC-0	KENTUCKY ST FIN VRDN				2AM	4,105,000	99.8670	4,105,000	4,105,000	4,105,000	0	0	0	0	0.530	0.530	MS	0	0	11/30/2012	03/01/2013
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN			1	1FE	1,913,486	104.6190	1,930,221	1,845,000	1,910,194	0	(3,292)	0	0	4.250	3.760	JJ	40,078	0	06/06/2012	07/01/2033
605279-GD-4	MISS BUSINESS FIN CORP REV				1FE	1,785,000	95.7170	1,785,000	1,785,000	1,785,000	0	0	0	0	0.240	0.133	MON	340	3,606	09/11/2012	04/01/2037
626207-YM-0	MEAG TXB PLT			2	1FE	6,000,000	118.7440	7,124,640	6,000,000	6,000,000	0	0	0	0	6.655	6.655	AO	99,825	399,300	03/05/2010	04/01/2057
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN				1FE	1,103,080	100.2650	1,103,080	1,100,000	1,102,730	0	(350)	0	0	1.308	0.761	MON	852	3,840	12/05/2012	06/15/2013
646080-NH-0	NEW JERSEY ST HGR EDUC				1FE	9,160,080	113.7970	9,103,760	8,000,000	9,072,624	0	(87,456)	0	0	5.000	2.850	JD	33,333	400,000	05/10/2012	12/01/2019
66285W-HH-2	NORTH TEX TIWY AUTH REV TRANSPORTATION				1FE	250,000	101.3000	253,250	250,000	250,000	0	0	0	0	2.441	2.441	MS	2,034	6,103	04/15/2011	09/01/2013
677555-M2-7	OH ECON DEV REV			1	1FE	6,775,000	100.0540	6,778,659	6,775,000	6,775,000	0	0	0	0	4.000	4.020	MJSD	22,583	286,808	11/07/2011	12/01/2018
677555-M4-3	OH ECON DEV REV			2	1FE	2,190,000	103.5330	2,267,373	2,190,000	2,190,000	0	0	0	0	4.500	4.525	MJSD	8,213	94,718	12/12/2011	12/01/2021
677555-Q2-3	OH ECON DEV REV			2	1FE	2,875,000	100.7110	2,895,441	2,875,000	2,875,000	0	0	0	0	4.375	4.376	MS	41,927	24,457	06/18/2012	06/01/2027
677555-Q3-1	OH ECON DEV REV				1FE	2,400,000	100.1010	2,402,424	2,400,000	2,400,000	0	0	0	0	3.375	3.375	MJSD	6,750	13,050	09/20/2012	06/01/2022
677555-Q4-9	OH ECON DEV REV			2	1FE	2,350,000	100.7270	2,367,085	2,350,000	2,350,000	0	0	0	0	4.215	4.216	JD	8,254	26,964	08/10/2012	06/01/2027
677555-WD-2	OH ECON DEV REV			2	1FE	1,450,000	100.3890	1,455,641	1,450,000	1,450,000	0	0	0	0	5.350	5.386	MJSD	6,465	77,575	06/09/2003	06/01/2018
677555-WX-8	OH ECON DEV REV			1	1FE	1,055,000	101.0540	1,066,120	1,055,000	1,055,000	0	0	0	0	4.820	4.820	MJSD	4,238	50,851	02/01/2005	03/01/2015
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD			2	1FE	400,000	103.3790	413,516	400,000	400,000	0	0	0	0	6.000	6.044	MJSD	2,000	24,000	07/19/2007	06/01/2017
677555-YF-5	OH ECON DEV REV DEVELOPMENT			2	1FE	4,055,000	100.5440	4,077,059	4,055,000	4,055,000	0	0	0	0	6.125	6.128	JD	20,697	248,369	08/13/2009	09/01/2019
677555-YZ-1	OH ECON DEV REV DEVELOPMENT			2	1FE	605,000	120.3430	728,075	605,000	605,000	0	0	0	0	5.875	5.919	MJSD	2,962	35,544	10/27/2009	09/01/2019
677555-ZP-2	OH ECON DEV REV			2	1FE	1,790,000	100.9040	1,806,182	1,790,000	1,790,000	0	0	0	0	4.000	4.020	MJSD	5,967	71,600	08/11/2010	09/01/2015
67756Q-BC-0	OHFA VRDN				1FE	6,400,000	96.6430	6,400,000	6,400,000	6,400,000	0	0	0	0	0.190	0.007	MON	4,064	0	11/14/2012	09/01/2036
67759T-AM-0	OHIO ST TRANSN PROJ REV			2	1FE	4,119,464	100.1680	4,126,922	4,120,000	4,118,795	0	102	0	0	6.560	6.564	MIN	34,535	270,272	07/28/2008	05/15/2023
709163-ER-6	PENNSYLVANIA ST HIGHER ED				1FE	11,900,000	91.8170	10,926,217	11,900,000	11,900,000	0	0	0	0	3.568	2.513	MON	33,763	190,228	12/22/2008	09/01/2045
709163-EV-7	PENNSYLVANIA ST HIGHER ED				1FE	2,200,000	91.6000	2,015,208	2,200,000	2,200,000	0	0	0	0	3.928	2.735	MON	2,640	35,242	12/31/2007	12/01/2045
709163-GU-7	PENNSYLVANIA ST HIGHER ED				1FE	11,897,699	91.5830	10,898,385	11,900,000	11,804,293	0	(93,406)	0	0	3.718	3.252	MON	15,977	190,509	12/24/2007	04/01/2023
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	7,200,000	99.8240	7,200,000	7,200,000	7,200,000	0	0	0	0	0.210	0.200	MON	1,201	15,188	07/22/2010	08/01/2033
837151-AL-3	SOCAR REVE				1FE	3,705,265	100.1370	3,705,069	3,700,000	3,702,296	0	(2,969)	0	0	0.746	0.623	MON	2,300	16,555	05/10/2012	07/01/2013
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH			1	1FE	2,169,120	108.7540														

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
00038A-AB-9	ABB TREASURY CENTER USA				1FE	19,052,078		110.5150	19,298,042	17,462,000		19,001,076		0	4.000	2.817	JD		31,044	549,240	11/16/2012	06/15/2021
001192-AE-3	AGL CAPITAL CORPORATION				2FE	11,140,499		107.6280	12,005,859	11,155,000		11,151,343		0	4.950	4.966	JJ		254,613	552,173	12/15/2004	01/15/2015
001192-AH-6	AGL CAPITAL CORPORATION				2FE	1,998,900		130.2460	2,604,912	2,000,000		1,998,698		0	5.875	5.879	MS		34,597	117,500	03/17/2011	03/15/2041
00130H-BH-7	AES CORP				3FE	459,225		115.5000	540,540	468,000		461,668		0	8.000	8.343	AO		7,904	37,440	06/08/2010	10/15/2017
00130H-BS-3	AES CORP				3FE	2,980,000		111.0000	3,307,800	2,980,000		2,980,000		0	7.375	7.375	JJ		109,888		08/07/2012	07/01/2021
001546-AL-4	AK STEEL CORP	LS		1	4FE	3,333,876		87.0000	2,877,460	3,307,425		3,326,955		0	7.375	7.375	JJ				08/04/2010	05/15/2020
001546-AL-4	AK STEEL CORP			1	4FE	1,473,251		87.0000	1,271,570	1,461,575		1,470,196		0	7.625	7.487	MN		14,240	111,445	08/04/2010	05/15/2020
00163X-AN-0	AMB PROPERTY L.P				2FE	3,994,120		101.8880	4,075,532	4,000,000		3,998,939		0	6.300	6.332	JD		21,000	252,000	04/28/2008	06/01/2013
00164V-AB-9	AMC NETWORKS INC			1	4FE	2,533,046		114.5000	2,883,110	2,518,000		2,533,468		0	7.750	7.627	JJ		187,556	97,573	07/10/2012	07/15/2021
00164V-AC-7	AMC NETWORKS INC			1	4FE	2,514,000		100.5000	2,526,570	2,514,000		2,514,000		0	4.750	4.750	JD		4,644		12/10/2012	12/15/2022
00184A-AG-0	TIME WARNER INC				2FE	4,567,660		139.5130	5,580,520	4,000,000		4,492,503		0	7.700	6.565	MN		51,333	308,000	11/22/2005	05/01/2032
00206R-AM-4	AT&T INC				1FE	4,995,800		120.5820	5,029,085	5,000,000		4,997,090		0	5.600	5.611	MN		37,333	280,000	05/08/2008	05/15/2018
00206R-AN-2	AT&T INC				1FE	1,989,600		129.4100	2,588,204	2,000,000		1,990,113		0	6.400	6.439	MN		16,356	128,000	05/23/2008	05/15/2038
00206R-BD-3	AT&T INC				1FE	1,004,320		103.8860	1,038,863	1,000,000		1,004,111		0	3.000	2.948	FA		11,333	15,167	06/11/2012	02/15/2022
002824-AU-4	ABBOTT LABS				1FE	8,424,038		119.1620	9,554,393	8,018,000		8,305,302		0	5.125	4.459	AO		102,731	410,923	10/30/2009	04/01/2019
00430X-AD-9	ACCELLENT INC SER W			1	4FE	3,791,826		105.0000	3,915,450	3,729,000		3,768,299		0	8.375	7.977	FA		130,127	312,304	01/24/2011	02/01/2017
00439T-AE-7	ACCURIDE CORP			1	4FE	1,094,787		96.5000	1,050,885	1,089,000		1,092,361		0	9.500	9.342	FA		43,106	103,455	02/18/2011	08/01/2018
010392-DZ-8	ALABAMA POWER CO SERIES Q	LS			1FE	174,768		119.5480	194,864	163,000		170,515		0	5.500	4.419	AO		1,893	8,965	11/25/2009	10/15/2017
010392-DZ-8	ALABAMA POWER CO SERIES Q				1FE	6,151,188		119.5480	6,858,486	5,737,000		6,001,484		0	5.500	4.419	AO		66,613	315,535	11/25/2009	10/15/2017
010392-EP-9	ALABAMA POWER CO			1	1FE	905,720		108.7200	1,087,199	1,000,000		912,953		0	5.650	6.388	MS		16,636	56,500	05/02/2008	03/15/2035
010392-FJ-2	ALABAMA POWER CO				1FE	997,000		98.2000	982,003	1,000,000		996,981		0	3.850	3.867	JD		2,781		11/27/2012	12/01/2042
013817-AR-2	ALCOA INC	LS			2FE	18,940		102.6520	19,504	19,000		18,992		0	6.000	6.074	JJ		526	1,140	07/10/2008	07/15/2013
013817-AR-2	ALCOA INC				2FE	5,463,735		102.6520	5,626,351	5,481,000		5,478,704		0	6.000	6.074	JJ		151,641	328,860	07/10/2008	07/15/2013
014477-AM-5	ALERIS INTL INC			1	4FE	6,717,370		101.7500	6,779,603	6,663,000		6,706,716		0	7.625	7.435	FA		191,931	508,054	10/14/2011	02/15/2018
01877K-AA-1	ALLIANCE PIPELINE			2	1FE	2,533,400		104.5820	2,649,480	2,533,400		2,533,400		0	7.770	7.769	JD		547	196,845	06/18/1999	06/30/2015
018802-AA-6	ALLIANT ENERGY CORP				2FE	289,285		105.3780	289,789	275,000		287,489		0	4.000	1.419	AO		2,322	5,500	09/26/2012	10/15/2014
020002-AR-2	ALLSTATE CORPORATION	LS			1FE	223,609		106.9480	242,773	227,000		226,256		0	5.000	5.209	FA		4,288	11,350	11/10/2005	08/15/2014
020002-AR-2	ALLSTATE CORPORATION				1FE	2,739,141		106.9480	2,965,679	2,773,000		2,765,670		0	5.000	5.168	FA		52,379	138,650	11/10/2005	08/15/2014
020002-AS-0	ALLSTATE CORPORATION				1FE	1,825,000		122.0320	2,440,636	2,000,000		1,843,024		0	5.550	6.203	MN		16,033	111,000	04/07/2006	05/09/2035
020002-AW-1	ALLSTATE CORPORATION				1FE	8,094,015		107.3950	7,678,714	7,150,000		7,495,196		0	6.200	2.600	MN		55,413	443,300	06/24/2010	05/16/2014
02209S-AD-5	ALTRIA GROUP INC				2FE	5,995,860		139.9400	8,396,370	6,000,000		5,995,724		0	9.700	9.711	MN		82,450	582,000	11/05/2008	11/10/2018
02360F-AA-4	UNION ELECTRIC CO				1FE	2,763,240		118.4260	3,552,768	3,000,000		2,855,321		0	5.100	5.977	AO		38,250	153,000	08/23/2006	10/01/2019
02360X-AJ-6	AMERENENERGY GENERATING	LS			4FE	961,918		71.0000	586,460	826,000		945,907		0	7.950	6.611	JD		5,472	65,667	08/10/2006	06/01/2032
02360X-AJ-6	AMERENENERGY GENERATING				4FE	3,114,007		71.0000	1,898,540	2,674,000		3,062,173		0	7.950	6.611	JD		17,715	212,583	08/10/2006	06/01/2032
02361D-AE-0	AMEREN ILLINOIS CO				2FE	2,997,182		119.9400	3,598,197	3,000,000		2,997,858		0	6.125	6.140	MN		23,479	183,750	10/04/2010	11/15/2017
025816-AQ-2	AMERICAN EXPRESS CO				1FE	12,553,580		102.3280	13,302,640	13,000,000		12,966,712		0	4.875	5.359	JJ		292,229	633,750	06/28/2004	07/15/2013
025816-AW-9	AMERICAN EXPRESS CO				1FE	994,910		114.2950	1,142,952	1,000,000		997,696		0	5.500	5.567	MS		16,653	55,000	09/08/2006	09/12/2016
025816-AX-7	AMERICAN EXPRESS CO				1FE	3,989,680		120.4570	4,818,296	4,000,000		3,994,005		0	6.150	6.185	FA		84,050	246,000	08/22/2007	08/28/2017
0258MO-CY-3	AMERICAN EXPRESS				1FE	12,978,550		104.2960	13,558,454	13,000,000		12,995,124		0	7.300	7.340	FA		345,331	949,000	08/15/2008	08/20/2013
0258MO-DA-4	AMERICAN EXPRESS				1FE	7,953,280		104.8300	8,386,400	8,000,000		7,973,735		0	2.750	2.876	MS		64,778	220,000	09/08/2010	09/15/2015
02666Q-G6-4	AMERICAN HONDA FINANCE				1FE	6,993,490		104.2730	7,299,096	7,000,000		6,996,220		0	2.500	2.520	MS		48,6			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-BB-7	ARCHER-DANIELS-MIDLAND	LS			1FE	3,940,819	112.8710	4,415,846	3,912,298	3,936,560	0	(2,444)	0	0	4.479	4.387	MS	58,411	175,232	03/30/2011	03/01/2021
039483-BB-7	ARCHER-DANIELS-MIDLAND				1FE	88,341	112.8710	98,990	87,702	88,246	0	(55)	0	0	4.479	4.387	MS	1,309	3,928	03/30/2011	03/01/2021
040555-CE-2	ARIZONA PUB SERVICE				2FE	5,688,114	108.3820	6,781,481	6,257,000	6,109,374	0	56,398	0	0	4.650	5.725	MN	37,177	290,951	08/25/2003	05/15/2015
043436-AH-7	ASBURY AUTMOTIVE GROUP			1	4FE	109,000	103.2500	112,543	109,000	109,000	0	0	0	0	7.625	7.625	MS	2,447	8,311	10/11/2007	03/15/2017
048303-CD-1	ATLANTIC CITY ELECTRIC				1FE	2,986,230	133.4830	4,004,499	3,000,000	2,990,265	0	1,209	0	0	7.750	7.817	MN	29,708	232,500	11/06/2008	11/15/2018
04939M-AG-4	ATLAS PIPELINE PARTNERS			1	4FE	2,125,000	103.5000	2,199,375	2,125,000	2,125,000	0	0	0	0	6.625	6.625	AO	36,368	0	09/25/2012	10/01/2020
04939T-AA-2	ATLAS PIPE ESCROW			1	4FE	2,266,000	103.5000	2,277,000	2,200,000	2,265,647	0	(353)	0	0	6.625	6.006	AO	4,453	0	12/06/2012	10/01/2020
05329W-AK-8	AUTONATION, INC				3FE	3,841,000	107.3750	4,124,274	3,841,000	3,841,000	0	0	0	0	5.500	5.500	FA	88,023	105,628	01/27/2012	02/01/2020
05348E-AH-2	AVALONBAY COMMUNITIES				2FE	1,533,840	105.2980	1,579,467	1,500,000	1,505,944	0	(4,446)	0	0	5.375	5.047	AO	17,021	80,625	09/16/2005	04/15/2014
05348E-AL-3	AVALONBAY COMMUNITIES				2FE	706,830	114.5620	859,214	750,000	728,397	0	4,969	0	0	5.750	6.636	MS	12,698	43,125	01/28/2008	09/15/2016
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	9,547,741	120.5820	10,198,817	8,458,000	9,412,530	0	(111,089)	0	0	6.100	4.263	MS	151,915	515,938	10/07/2011	03/15/2020
05367A-AD-5	AVIATION CAPITAL GROUP				3FE	2,094,243	103.3700	2,162,500	2,092,000	2,093,868	0	(172)	0	0	6.750	6.735	AO	33,341	141,210	03/31/2011	04/06/2021
05379B-AK-3	AVISTA CORP				1FE	1,022,780	127.4970	1,274,971	1,000,000	1,020,439	0	(405)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
05379B-AN-7	AVISTA CORP				1FE	5,979,960	120.8790	7,252,764	6,000,000	5,988,137	0	1,749	0	0	5.950	5.992	JD	29,750	357,000	03/27/2008	06/01/2018
054937-AE-7	BB&T CORPORATION				1FE	2,516,370	111.4770	2,786,920	2,500,000	2,505,054	0	(1,548)	0	0	5.200	5.125	JD	2,889	130,000	02/09/2004	12/23/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC				2FE	2,980,770	105.0410	3,151,239	3,000,000	2,993,875	0	3,982	0	0	4.950	5.098	JD	12,375	148,500	06/23/2009	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC				2FE	1,818,504	119.2910	2,147,229	1,800,000	1,813,134	0	(1,635)	0	0	6.375	6.234	JD	9,563	114,750	06/23/2009	06/01/2019
05569A-AB-5	BP AM LEASING INC				1FE	22,000,000	119.3210	26,250,532	22,000,000	22,000,000	0	0	0	0	5.523	5.523	MN	178,884	1,215,060	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				1FE	1,077,980	137.7970	1,377,972	1,000,000	1,066,577	0	(2,370)	0	0	6.875	6.213	JJ	31,701	68,750	06/29/2007	01/15/2029
057224-AY-3	BAKER HUGHES INC				1FE	994,440	132.4230	1,324,225	1,000,000	996,176	0	483	0	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
057224-BC-0	BAKER HUGHES INC				1FE	1,996,125	106.5010	2,130,014	2,000,000	1,996,356	0	231	0	0	3.200	3.224	FA	24,178	32,000	05/25/2012	08/15/2021
059165-EC-0	BALTIMORE GAS & EL CO				2FE	2,492,024	132.4120	3,310,293	2,500,000	2,492,465	0	128	0	0	6.350	6.374	AO	39,688	158,750	10/12/2007	10/01/2036
059172-AA-4	BALTIMORE GAS & ELECTRIC				2FE	181,249	102.7650	179,839	175,000	179,852	0	(1,398)	0	0	6.125	0.565	JJ	5,359	0	11/06/2012	07/01/2013
060505-BD-5	BANK OF AMERICA CORP				2FE	1,972,460	101.7510	2,035,024	2,000,000	1,997,302	0	4,000	0	0	4.750	4.964	FA	35,889	95,000	10/21/2005	08/15/2013
06423A-AV-5	BANK ONE CORP				1FE	993,950	107.8960	1,078,958	1,000,000	998,475	0	576	0	0	4.900	4.967	AO	8,303	49,000	04/07/2003	04/30/2015
06846N-AD-6	BILL BARRETT CORP			1	4FE	2,282,000	103.0000	2,350,460	2,282,000	2,282,000	0	0	0	0	7.000	7.000	AO	33,723	94,513	03/05/2012	10/15/2022
06849V-AB-9	BARRICK GOLD FIN				2FE	4,616,551	106.6640	5,161,490	4,839,000	4,776,643	0	30,602	0	0	4.875	5.606	MN	30,143	235,901	01/05/2007	11/15/2014
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	3,014,063	99.5000	2,977,040	2,992,000	3,010,049	0	(3,673)	0	0	7.750	7.574	FA	87,599	231,880	11/15/2011	02/15/2019
06985P-AJ-9	BASIC ENERGY SERVICES	LS			4FE	2,089,000	97.5000	2,036,775	2,089,000	2,089,000	0	0	0	0	7.750	7.750	AO	33,729	0	10/01/2012	10/15/2022
06985P-AJ-9	BASIC ENERGY SERVICES			1	4FE	1,591,000	97.5000	1,551,225	1,591,000	1,591,000	0	0	0	0	7.750	7.750	AO	25,688	0	10/01/2012	10/15/2022
07385T-AJ-5	BEAR STEARNS CO INC				1FE	163,800	108.6670	163,001	150,000	161,339	0	(2,461)	0	0	5.700	1.585	MN	1,093	4,275	07/30/2012	11/15/2014
073902-KF-4	BEAR STEARNS CO	LS			1FE	88,390	110.8110	98,621	89,000	88,769	0	71	0	0	5.300	5.397	AO	799	4,717	11/02/2006	10/30/2015
073902-KF-4	BEAR STEARNS CO				1FE	904,760	110.8110	1,009,484	911,000	908,635	0	731	0	0	5.300	5.397	AO	8,181	48,283	11/02/2006	10/30/2015
088611-AA-6	BI-LO LLC/BI-LO FIN CORP			1	4FE	5,648,650	107.0000	5,962,040	5,572,000	5,628,100	0	(13,949)	0	0	9.250	8.949	FA	194,710	515,410	01/31/2011	02/15/2019
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	5,035,234	110.4400	5,521,980	5,000,000	5,015,041	0	(3,286)	0	0	5.500	5.415	FA	114,583	275,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,826,059	112.9460	2,106,450	1,865,000	1,836,456	0	3,342	0	0	5.750	6.029	MS	31,575	107,238	08/20/2009	09/15/2019
097023-AT-2	BOEING CO				1FE	5,396,200	100.5520	5,027,615	5,000,000	5,014,589	0	(119,630)	0	0	5.125	2.678	FA	96,806	256,250	09/14/2009	02/15/2013
097023-AV-7	BOEING CO				1FE	2,488,950	105.3130	2,632,828	2,500,000	2,496,890	0	2,290	0	0	5.000	5.101	MS	36,806	125,000	03/10/2009	03/15/2014
097023-AZ-8	BOEING CO				1FE	4,453,110	120.3780	5,417,006	4,500,000	4,465,601	0	3,903	0	0	4.875	5.003	FA	82,875	219,375	07/23/2009	02/15/2020
10138M-AF-2	BOTTLING GROUP LLC				1FE	6,796,370	104.0690	7,284,823	7,000,000	6,976,243	0	25,432	0	0	5.000	5.396	MN				

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12543D-AQ-3	CHS/COMMUNITY HEALTH			1	4FE	2,876,293		106.7500	3,002,878	2,813,000	2,872,190	0	(4,102)	0	7.125	6.664	JJ	90,749	0	07/12/2012	07/15/2020
125896-BE-9	CMS ENERGY CORP				3FE	8,191,710		116.6960	9,919,160	8,500,000	8,256,134	0	25,952	0	6.250	6.765	FA	221,354	531,250	06/03/2010	02/01/2020
12626P-AE-3	CRH AMERICA INC				2FE	27,117,765		103.3030	27,891,864	27,000,000	27,010,420	0	(15,356)	0	5.300	5.238	AO	302,100	1,431,000	03/16/2005	10/15/2013
12626P-AG-8	CRH AMERICA INC	LS			2FE	174,542		112.3320	202,198	180,000	177,253	0	624	0	6.000	6.461	MS	2,730	10,800	01/31/2008	09/30/2016
12626P-AG-8	CRH AMERICA INC				2FE	12,916,071		112.3320	14,962,622	13,320,000	13,116,711	0	46,184	0	6.000	6.461	MS	202,020	799,200	01/31/2008	09/30/2016
12626P-AJ-2	CRH AMERICA INC				2FE	7,997,040		120.7110	9,656,896	8,000,000	7,997,434	0	290	0	8.125	8.131	JJ	299,722	650,000	07/16/2008	07/15/2018
126307-AC-1	CSC HOLDINGS INC				3FE	836,124		119.5000	1,037,260	868,000	842,981	0	2,907	0	8.625	9.248	FA	28,282	74,865	06/25/2010	02/15/2019
126408-GL-1	CSX CORP				2FE	3,989,640		101.0310	4,041,224	4,000,000	3,998,754	0	1,683	0	5.750	5.805	MS	67,722	230,000	09/04/2007	03/15/2013
126408-GN-7	CSX CORP				2FE	13,972,730		111.9690	15,675,618	14,000,000	13,988,225	0	4,046	0	6.250	6.285	AO	218,750	875,000	06/10/2008	04/01/2015
12686C-AY-5	CABLEVISION SYSTEMS CORP				4FE	1,130,289		116.6250	1,335,356	1,145,000	1,133,922	0	1,783	0	8.625	8.875	MS	29,078	98,756	09/13/2010	09/15/2017
12686C-AZ-2	CABLEVISION SYSTEMS CORP				4FE	2,183,438		111.2500	2,286,188	2,055,000	2,173,816	0	(9,621)	0	7.750	6.439	AO	33,622	79,631	06/21/2012	04/15/2018
131347-BS-4	CALPINE CORP			1	3FE	1,801,483		112.2500	2,039,583	1,817,000	1,804,085	0	1,182	0	7.875	8.000	JJ	60,018	143,089	07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP			1	3FE	5,374,000		110.5000	5,938,270	5,374,000	5,374,000	0	0	0	7.500	7.500	FA	152,263	403,050	10/18/2010	02/15/2021
133131-AL-6	CAMDEN PROPERTY TRUST				2FE	4,054,640		104.1120	4,164,464	4,000,000	4,007,364	0	(7,441)	0	5.375	5.172	JD	9,556	215,000	07/12/2005	12/15/2013
13959R-AB-0	CAPELLA HEALTHCARE	1			4FE	5,798,076		107.2500	6,147,570	5,732,000	5,783,976	0	(13,297)	0	9.250	8.923	JJ	265,105	530,210	11/02/2011	07/01/2017
14040E-HG-0	CAPITAL ONE BANK				2FE	1,035,210		102.6140	1,026,138	1,002,595	1,002,595	0	(5,737)	0	6.500	5.889	JD	3,250	65,000	04/07/2006	06/13/2013
14040H-AL-9	CAPITAL ONE FINANCIAL CORP	LS			2FE	215,354		113.9640	256,418	225,000	220,261	0	982	0	5.250	5.828	FA	4,266	11,813	04/18/2007	02/21/2017
14040H-AL-9	CAPITAL ONE FINANCIAL CORP				2FE	4,570,296		113.9640	5,441,767	4,775,000	4,674,424	0	20,844	0	5.250	5.828	FA	90,526	250,688	04/18/2007	02/21/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	7,981,165		122.0880	9,767,008	8,000,000	7,988,663	0	1,793	0	6.750	6.782	MS	159,000	540,000	08/28/2007	09/15/2017
14170T-AF-8	CAREFUSION CORP				2FE	7,045,792		106.2600	7,438,193	7,000,000	7,017,065	0	(10,298)	0	5.125	4.960	FA	149,479	358,750	02/08/2010	08/01/2014
141781-AU-8	CARGILL INC				1FE	2,028,120		123.6430	2,472,858	2,000,000	2,025,608	0	(483)	0	6.125	6.022	MS	36,069	122,500	04/10/2007	09/15/2036
141781-AX-2	CARGILL INC				1FE	20,450,260		120.2680	23,452,260	19,500,000	20,169,879	0	(123,539)	0	6.000	5.172	MN	110,500	1,170,000	07/23/2010	11/27/2017
141781-AY-0	CARGILL INC				1FE	17,035,820		110.0680	18,591,569	16,891,000	17,039,657	0	(1,032)	0	4.307	4.171	MN	94,979	682,272	08/03/2012	05/14/2021
141781-AZ-7	CARGILL INC				1FE	4,870,416		103.4300	4,964,635	4,800,000	4,865,038	0	(5,378)	0	3.250	3.074	MN	19,933	159,033	02/15/2012	11/15/2021
144141-CT-3	CAROLINA POWER & LIGHT				1FE	1,150,157		103.3210	1,208,851	1,170,000	1,167,456	0	3,313	0	5.125	5.431	MS	17,656	59,963	01/17/2007	09/15/2013
144577-AC-7	CARRIZO OIL & GAS INC	1			4FE	5,307,735		108.0000	5,508,000	5,100,000	5,289,983	0	(17,752)	0	8.625	7.632	AO	92,863	219,938	07/25/2012	10/15/2018
147446-AR-9	CASE NEW HOLLAND INC				3FE	9,617,475		118.2500	10,429,650	8,820,000	9,469,163	0	(110,216)	0	7.875	6.117	JD	57,881	694,575	08/18/2011	12/01/2017
149123-BM-2	CATERPILLAR INC				1FE	1,007,280		115.9790	1,159,790	1,000,000	1,003,812	0	(943)	0	5.700	5.580	FA	21,533	57,000	01/08/2009	08/15/2016
149123-BQ-3	CATERPILLAR INC				1FE	998,320		135.5920	1,355,919	1,000,000	998,818	0	.142	0	7.900	7.924	JD	3,511	79,000	12/02/2008	12/15/2018
149123-BX-8	CATERPILLAR INC	1			1FE	4,979,050		100.7390	5,036,935	5,000,000	4,979,986	0	.936	0	2.600	2.648	JD	1,806	65,000	06/21/2012	06/26/2022
14912L-Z4-6	CATERPILLAR FINANCE SERV CORP SERIES F				1FE	1,914,290		104.2190	2,084,384	2,000,000	1,985,316	0	13,356	0	4.600	5.334	JJ	42,422	92,000	12/28/2006	01/15/2014
15189T-AN-7	CENTERPOINT ENERGY	LS			2FE	15,702,075		116.1420	18,344,613	15,795,000	15,754,067	0	7,708	0	5.950	6.018	FA	391,584	939,803	09/20/2010	02/01/2017
15189T-AN-7	CENTERPOINT ENERGY				2FE	984,005		116.1420	1,167,226	1,005,000	993,754	0	2,326	0	5.950	6.262	FA	24,916	59,798	05/06/2008	02/01/2017
15189T-AQ-0	CENTERPOINT ENERGY				2FE	5,956,000		121.9300	7,315,794	6,000,000	5,972,250	0	4,106	0	6.500	6.602	MN	65,000	390,000	05/27/2008	05/01/2018
15189W-AB-6	CENTERPOINT				2FE	1,780,994		104.9690	1,826,464	1,740,000	1,748,293	0	(7,601)	0	5.950	5.469	JJ	47,739	103,530	03/19/2008	01/15/2014
15189W-AD-2	CENTERPOINT				2FE	1,522,575		129.9050	1,948,572	1,500,000	1,520,918	0	(335)	0	6.625	6.510	MN	16,563	99,375	10/22/2007	11/01/2037
15189Y-AB-2	CENTERPOINT ENERGY RESOURCE				2FE	7,796,600		101.6950	7,118,671	7,000,000	7,036,017	0	(146,272)	0	7.875	5.676	AO	137,813	551,250	01/08/2007	04/01/2013
153527-AG-1	CENTRAL GARDEN & PET CO	1			4FE	4,832,450		105.7500	4,869,788	4,605,000	4,756,670	0	(41,573)	0	8.250	7.065	MS	126,638	379,913	03/18/2011	03/01/2018
15671B-AE-1	CENVEO CORP	LS		1	4FE	2,260,564		95.0000	2,374,050	2,499,000	2,294,988	0	26,439	0	8.875	10.932	FA	92,411	221,786	09/20/2011	02/01/2018
15671B-AE-1	CENVEO CORP			1	4FE	2,279,369		95.0000	2,394,000	2,520,000	2,314,108	0	26,682	0	8.875	10.934	FA	93,188	223,650	09/20/2011	02/01/2018
15672																					

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-BU-4	CITIGROUP				2FE	3,316,710		105.7420	3,700,977	3,500,000	3,342,399	.0	3,788	.0	5.875	6.270	FA	73,682	205,625	08/25/2004	02/22/2033
172967-FW-6	CITIGROUP				1FE	10,332,200		110.7470	11,074,710	10,000,000	10,291,954	.0	(40,246)	.0	4.450	3.663	JJ	211,375	222,500	05/17/2012	01/10/2017
18055#-AK-8	CLARION LIONS PP				2	6,307,680		109.6010	6,576,077	6,000,000	6,264,226	.0	(33,889)	.0	5.840	5.032	JD	15,573	350,400	08/30/2011	06/15/2019
184510-AG-3	CLEAR CHANNEL WORLDWIDE			1	4FE	942,000		99.7500	939,645	942,000	942,000	.0	.0	.0	7.625	7.625	MS	21,149	35,914	08/08/2012	03/15/2020
184510-AH-1	CLEAR CHANNEL WORLDWIDE			1	4FE	5,693,000		100.7500	5,735,698	5,693,000	5,693,000	.0	.0	.0	7.625	7.625	MS	127,816	217,046	08/08/2012	03/15/2020
185508-AE-8	CLECO POWER LLC				2FE	1,984,860		124.3830	2,487,654	2,000,000	1,986,200	.0	252	.0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
186108-CF-1	CLEVELAND ELEC ILLUM				2FE	4,979,850		112.9180	5,645,910	5,000,000	4,989,625	.0	1,997	.0	5.700	5.753	AO	71,250	285,000	04/18/2007	04/01/2017
18911M-AD-3	CLOUD PEAK ENRGY			1	4FE	1,612,874		109.7500	1,779,048	1,621,000	1,614,502	.0	647	.0	8.500	8.576	JD	6,124	137,785	09/27/2010	12/15/2019
191216-AL-4	COCA-COLA CO				1FE	3,484,075		103.7570	3,631,492	3,500,000	3,495,772	.0	3,254	.0	3.625	3.725	MS	37,358	126,875	03/03/2009	03/15/2014
191216-AM-2	COCA-COLA CO				1FE	3,963,080		119.1900	4,767,592	4,000,000	3,974,797	.0	3,348	.0	4.875	4.993	MS	57,417	195,000	03/03/2009	03/15/2019
19190A-AB-3	COFFEYVILLE RESOURCES			1	4FE	5,044,583		110.0000	5,500,000	5,000,000	5,023,932	.0	(13,078)	.0	10.875	10.550	AO	135,938	543,750	05/03/2011	04/01/2017
195889-AA-8	COLONIAL REALTY				2FE	2,818,040		111.5110	3,139,021	2,815,000	2,816,176	.0	(346)	.0	6.050	6.034	MS	56,769	170,308	10/13/2006	09/01/2016
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	2,698,272		131.7160	3,299,491	2,505,000	2,673,337	.0	(4,209)	.0	6.600	6.019	MS	55,110	165,330	12/13/2005	03/01/2033
199575-AW-1	COLUMBUS SOUTHERN POWER				2FE	8,979,660		119.9540	10,795,824	9,000,000	8,986,529	.0	1,941	.0	6.050	6.081	MN	90,750	544,500	05/13/2008	05/01/2018
20030N-AE-1	COMCAST CORP	L.S.			2FE	130,804		104.9180	139,541	133,000	132,556	.0	401	.0	5.300	5.633	JJ	3,250	7,049	02/27/2008	01/15/2014
20030N-AE-1	COMCAST CORP				2FE	4,786,646		104.9180	5,106,379	4,867,000	4,850,740	.0	14,672	.0	5.300	5.633	JJ	118,944	257,951	02/27/2008	01/15/2014
20030N-AF-8	COMCAST CORP				2FE	3,633,080		117.0340	4,681,364	4,000,000	3,672,138	.0	6,478	.0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP				2FE	1,195,270		127.9880	1,279,876	1,000,000	1,191,554	.0	(3,716)	.0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP				2FE	3,990,360		122.6340	4,905,372	4,000,000	3,994,004	.0	958	.0	6.300	6.334	MN	32,200	252,000	08/20/2007	11/15/2017
20035C-AA-8	COMERICA INC				1FE	11,979,240		106.6400	12,796,788	12,000,000	11,995,623	.0	2,445	.0	5.700	5.723	JD	57,000	684,000	05/26/2004	06/01/2014
202795-HN-3	COMMONWEALTH EDISON				1FE	3,994,480		116.5140	4,660,540	4,000,000	3,997,238	.0	586	.0	5.950	5.969	FA	89,911	238,000	08/21/2006	08/15/2016
20449E-EE-2	COMPASS BANK				2FE	1,179,096		91.9830	1,088,153	1,183,000	1,179,858	.0	146	.0	5.900	5.928	AO	17,449	69,797	03/14/2006	04/01/2026
207597-DW-2	CONN LT & PIWR				1FE	994,150		116.5670	1,165,671	1,000,000	996,861	.0	637	.0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DX-0	CONN LT & PIWR				1FE	932,120		123.5020	1,235,017	1,000,000	937,273	.0	1,090	.0	5.750	6.256	MS	19,167	57,500	07/17/2007	03/01/2037
207597-DY-8	CONN LT & PIWR				1FE	2,981,100		119.6900	3,590,700	3,000,000	2,988,939	.0	1,958	.0	5.750	5.839	MS	57,500	172,500	07/16/2008	09/01/2017
207597-EA-9	CONN LT & PIWR				1FE	997,650		131.4770	1,314,765	1,000,000	997,668	.0	36	.0	6.375	6.393	MS	21,250	63,750	09/10/2007	09/01/2037
207597-ED-3	CONN LT & PIWR				1FE	4,498,442		121.0340	5,186,324	4,285,000	4,427,229	.0	(22,902)	.0	5.650	4.932	MN	40,350	242,103	02/18/2010	05/01/2018
207597-EE-1	CONN LT & PIWR				1FE	1,058,090		119.8720	1,198,715	1,000,000	1,042,072	.0	(5,855)	.0	5.500	4.696	FA	22,917	55,000	02/19/2010	02/01/2019
20825C-AF-1	CONOCOPHILLIPS				1FE	2,038,158		127.8260	2,626,830	2,055,000	2,040,806	.0	360	.0	5.900	5.959	AO	25,596	121,245	01/15/2004	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				1FE	4,469,670		122.9010	5,530,563	4,500,000	4,479,244	.0	2,734	.0	5.750	5.840	FA	107,813	258,750	01/29/2009	02/01/2019
20825R-AB-7	CONOCOPHILLIPS				1FE	988,880		101.3980	1,013,982	1,000,000	999,258	.0	1,743	.0	5.500	5.695	AO	11,611	55,000	04/26/2006	04/15/2013
20854P-AD-1	CONSOLIDATED ENERGY			1	4FE	926,000		108.2500	1,002,395	926,000	926,000	.0	.0	.0	8.000	8.000	AO	18,520	74,080	03/03/2011	04/01/2017
20854P-AF-6	CONSOLIDATED ENERGY			1	4FE	926,000		108.2500	1,002,395	926,000	926,000	.0	.0	.0	8.250	8.250	AO	19,099	76,395	03/03/2011	04/01/2020
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	3,951,240		107.5500	4,302,012	4,000,000	3,988,498	.0	5,484	.0	5.000	5.157	JD	16,667	200,000	12/01/2004	12/01/2014
21867*-AA-6	CORE LABS PRIVATE PLACEMENT	E			2	3,000,000		107.7180	3,231,555	3,000,000	3,000,000	.0	.0	.0	4.010	4.010	MS	30,409	120,300	09/26/2011	09/30/2021
21988Y-AB-3	CORP FINANCE MANAGERS VRON				1FE	1,600,000		100.0000	1,600,000	1,600,000	1,600,000	.0	.0	.0	0.210	0.191	MN	267	3,302	11/18/2009	02/02/2043
22160K-AF-2	COSTCO WHOLESALE CORP				1FE	6,984,320		100.5890	7,041,230	7,000,000	6,984,430	.0	110	.0	1.700	1.734	JD	7,933	.0	11/28/2012	12/15/2019
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP				2FE	6,435,000		109.7440	12,071,818	11,000,000	8,112,941	.0	572,703	.0	6.250	14.519	MN	87,847	687,500	01/24/2007	05/15/2016
224044-BH-9	COX COMMUNICATIONS INC				2FE	13,706,910		112.2840	15,719,732	14,000,000	13,863,918	.0	43,422	.0	5.500	5.882	AO	192,500	770,000	07/22/2008	10/01/2015
225310-AD-3	CREDIT ACCEPTANC			1	4FE	1,050,566		109.2500	1,168,975	1,070,000	1,055,457	.0	2,761	.0	9.125	9.530	FA	40,682	97,638	02/	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250847-EB-2	DETROIT EDISON				1FE	2,025,960		139.7890	2,000,000	2,023,589	0		(423)	0	6.625	6.525	JD	11,042	132,500	06/19/2006	06/01/2036
250847-EF-3	DETROIT EDISON			1	1FE	1,881,600		109.5260	2,000,000	1,901,306	0		10,562	0	3.450	4.202	AO	17,250	69,000	02/03/2011	10/01/2020
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	4,156,690		118.4420	4,000,000	4,153,638	0		(2,374)	0	5.600	5.333	JJ	103,289	225,867	08/23/2011	07/15/2041
25459H-AL-9	DIRECTV HLDS/FN				2FE	8,998,894		106.7720	9,000,000	8,998,990	0		205	0	4.750	4.753	AO	106,875	427,500	04/16/2010	10/01/2014
25459H-BA-2	DIRECTV HLDS/FN				2FE	7,466,925		112.0720	7,500,000	7,471,152	0		2,740	0	5.000	5.057	MS	125,000	375,000	03/07/2011	03/01/2021
25459H-BF-1	DIRECTV HLDS/FN				2FE	2,998,633		103.0540	3,000,000	2,998,715	0		82	0	3.800	3.805	MS	33,567	59,217	05/15/2012	03/15/2022
25468P-CA-2	DISNEY				1FE	1,057,570		108.5020	1,000,000	1,013,089	0		(8,368)	0	6.200	5.261	JD	1,894	62,000	12/15/2006	06/20/2014
25468P-CK-0	DISNEY	LS			1FE	115,789		120.7640	116,000	115,845	0		19	0	5.500	5.524	MS	1,879	6,380	03/11/2009	03/15/2019
25468P-CK-0	DISNEY				1FE	4,875,111		120.7640	4,884,000	4,877,478	0		801	0	5.500	5.524	MS	79,094	268,620	03/11/2009	03/15/2019
25470X-AB-1	DISH DBS CORP				3FE	5,457,364		118.5000	5,875,230	4,958,000	0		(41,493)	0	7.875	6.247	MS	130,148	334,136	09/07/2012	09/01/2019
25470X-AH-8	DISH DBS CORP				3FE	1,834,746		104.2500	1,894,223	1,817,000	0		(502)	0	4.625	4.391	JJ	52,523	0	10/17/2012	07/15/2017
25470X-AK-1	DISH DBS CORP				3FE	667,000		100.0000	667,000	667,000	0		0	0	5.000	5.000	MS	371	0	12/19/2012	03/15/2023
25746U-AV-1	DOMINION RESOURCES				2FE	14,225,860		126.2420	17,673,838	14,199,422	0		(4,371)	0	5.950	5.834	JD	37,022	833,000	11/30/2005	06/15/2035
257867-AX-9	DONNELLEY RR				3FE	1,388,000		96.5000	1,388,000	1,388,000	0		0	0	7.250	7.250	MN	12,858	100,630	05/17/2011	05/15/2018
260003-AJ-7	DOVER CORP			1	1FE	5,996,520		115.1230	6,000,000	5,996,812	0		289	0	4.300	4.307	MS	86,000	258,000	02/16/2011	03/01/2021
260547-C8-1	DOW CORNING				1	8,400,000		107.4300	8,400,000	8,400,000	0		0	0	4.130	4.130	MS	94,439	346,920	03/18/2011	03/23/2018
263534-BQ-1	DU PONT EI DE NEMOURS & CO	LS			1FE	193,188		115.4780	200,000	196,377	0		793	0	5.250	5.768	JD	467	10,500	07/30/2008	12/15/2016
263534-BQ-1	DU PONT EI DE NEMOURS & CO				1FE	2,414,850		115.4780	2,886,938	2,500,000	0		9,909	0	5.250	5.768	JD	5,833	131,250	07/30/2008	12/15/2016
263534-BT-5	DU PONT EI DE NEMOURS & CO				1FE	4,064,120		123.3660	4,000,000	4,040,517	0		(6,065)	0	6.000	5.783	JJ	110,667	240,000	09/16/2008	07/15/2018
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	961,490		110.6330	1,000,000	968,144	0		3,515	0	3.750	4.248	JJ	17,292	37,500	01/21/2011	07/15/2020
26439R-AH-9	SPECTRA				2FE	6,915,460		131.9670	6,000,000	6,579,951	0		(67,398)	0	8.000	6.222	AO	120,000	480,000	04/19/2007	10/01/2019
26439R-AQ-9	SPECTRA				2FE	1,964,580		105.1910	2,000,000	1,992,927	0		5,557	0	5.500	5.810	MS	36,667	110,000	02/14/2007	03/01/2014
26441Y-AH-0	DUKE REALTY CORP				2FE	1,909,900		106.2090	2,000,000	1,975,088	0		14,082	0	5.400	6.214	FA	40,800	108,000	09/26/2007	08/15/2014
26441Y-AK-3	DUKE REALTY CORP				2FE	3,764,320		110.2340	4,000,000	3,896,109	0		28,613	0	5.500	6.416	MS	73,333	220,000	09/26/2007	03/01/2016
26441Y-AM-9	DUKE REALTY CORP				2FE	3,908,450		114.2810	4,000,000	3,952,939	0		9,650	0	5.950	6.276	FA	89,911	238,000	10/17/2007	02/15/2017
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	2,991,300		130.8140	3,000,000	2,993,823	0		778	0	7.000	7.041	MN	26,833	210,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS	LS			1FE	1,691,183		113.9140	1,690,000	1,690,905	0		(106)	0	4.300	4.291	JD	3,230	72,670	06/02/2010	06/15/2020
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	5,310,667		113.9140	5,310,000	5,310,458	0		(66)	0	4.300	4.298	JD	10,148	228,330	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	999,600		120.4150	1,000,000	999,646	0		34	0	5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019
26779Y-AC-3	DYNACAST INT/FIN			1	4FE	4,278,663		107.0000	4,506,840	4,212,000	0		(4,617)	0	9.250	8.847	JJ	179,654	0	07/30/2012	07/15/2019
26875P-AA-9	EOG RESOURCES				1FE	9,432,460		120.9230	8,683,000	9,153,369	0		(88,215)	0	5.875	4.577	MS	150,204	510,126	10/08/2009	09/15/2017
26875P-AD-3	EOG RESOURCES				1FE	3,992,640		122.6530	4,906,132	3,994,678	0		644	0	5.625	5.649	JD	18,750	225,000	05/18/2009	06/01/2019
26875P-AE-1	EOG RESOURCES	LS			1FE	4,516,920		115.6330	4,000,000	4,480,453	0		(36,467)	0	4.400	2.608	JD	14,667	176,000	05/11/2012	06/01/2020
26875P-AE-1	EOG RESOURCES				1FE	1,129,230		115.6330	1,000,000	1,120,113	0		(9,117)	0	4.400	2.608	JD	3,667	44,000	05/11/2012	06/01/2020
26884A-AE-3	ERP OPERATING				2FE	1,083,000		122.3730	1,000,000	1,045,849	0		(8,064)	0	7.125	6.006	AO	15,042	71,250	10/23/2007	10/15/2017
26884A-AH-6	ERP OPERATING				2FE	2,183,119		112.0570	2,125,000	2,145,283	0		(8,143)	0	6.584	6.124	AO	30,314	139,910	10/05/2007	04/13/2015
26884A-AS-2	ERP OPERATING				2FE	9,399,155		107.4210	9,729,000	9,629,850	0		52,847	0	5.250	5.879	MS	150,394	510,773	01/15/2008	09/15/2014
26884A-AS-2	ERP OPERATING	LS			2FE	109,332		107.4210	109,000	109,063	0		(39)	0	5.250	5.209	MS	1,685	5,723	11/10/2004	09/15/2014
26884A-AX-1	ERP OPERATING	LS			2FE	322,702		117.9270	335,000	328,462	0		1,238	0	5.750	6.259	JJ	8,882	19,263	10/09/2007	06/15/2017
26884A-AX-1	ERP OPERATING				2FE	640,588		117.9270	665,000	652,023	0		2,458	0	5.750	6.259	JJ	17,632	38,238	10/09/2007	06/15/2017
278865-AK-6	ECOLAB INC	LS			2FE	178,646		106.2400	179,000	178,714	0		67	0	3.000	3.043	JD	343	5,370	12/05/2011	12/08/2016
278865-AK-6	ECOLAB INC				2FE	11,797,594		106.2400	11,821,000	11,802,134	0		4,411	0	3.000	3.043	JD	22,657	354,630	12/05/2011	12/08/2016
283695-BP-8	EL PASO NATURAL GAS				2FE	5,530,700		115.5820	5,000,000	5,457,199	0										

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-AA-1	ENTERPRISE PRODUCTS OPER				2FE	5,497,415		120.9230	6,650,754	5,500,000	5,498,028	.0	.234	.0	6.300	6.306	MS	102,025	346,500	08/27/2007	09/15/2017
29379V-AB-9	ENTERPRISE PRODUCTS OPER				2FE	3,496,710		101.1150	3,539,029	3,500,000	3,499,119	.0	.380	.0	5.650	5.672	AO	49,438	197,750	03/31/2008	04/01/2013
29379V-AJ-2	ENTERPRISE PRODUCTS OPER				2FE	505,305		100.3670	501,833	500,000		(3,032)	.0	.0	6.125	0.649	FA	12,760	.0	11/16/2012	02/01/2013
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	7,976,080		119.2530	9,540,272	8,000,000	7,979,897	.0	2,020	.0	5.200	5.239	MS	138,667	416,000	05/11/2010	09/01/2020
29379V-AW-3	ENTERPRISE PRODUCTS OPER				2FE	986,670		107.0070	1,070,069	1,000,000	986,786	.0	.116	.0	4.850	4.935	FA	18,322	24,250	02/09/2012	08/15/2042
29382R-AD-9	ENTRAVISION COMM			1	4FE	3,020,860		108.5000	3,298,400	3,040,000	3,024,832	.0	3,714	.0	8.750	8.811	FA	110,833	248,238	09/21/2012	08/01/2017
29444U-AJ-5	EQUINIX INC			1	3FE	6,333,121		110.2500	6,739,583	6,113,000	6,250,809	.0	(37,919)	.0	8.125	7.307	MS	165,560	496,681	01/13/2011	03/01/2018
29445G-AH-9	EQUINOX HOLDINGS LTD	LS		1	4FE	1,133,427		105.5000	1,203,755	1,141,000	1,136,276	.0	1,089	.0	9.500	9.641	FA	45,165	108,395	03/05/2010	02/01/2016
29445G-AH-9	EQUINOX HOLDINGS LTD			1	4FE	615,881		105.5000	654,100	620,000	617,431	.0	.593	.0	9.500	9.641	FA	24,542	58,900	03/05/2010	02/01/2016
302051-AQ-0	EXIDE TECHNOLOGIES	LS		1	4FE	1,096,114		84.7500	902,588	1,065,000	1,089,825	.0	(4,993)	.0	8.625	7.942	FA	38,273	91,856	09/19/2011	02/01/2018
302051-AQ-0	EXIDE TECHNOLOGIES			1	4FE	2,049,167		84.7500	1,687,373	1,991,000	2,037,410	.0	(9,334)	.0	8.625	7.942	FA	71,552	171,724	09/19/2011	02/01/2018
30225X-AC-7	EXTERRAN HOLDINGS INC	LS		1	3FE	2,906,859		106.0000	3,035,840	2,864,000	2,898,750	.0	(7,574)	.0	7.250	6.889	JD	17,303	207,640	12/09/2011	12/01/2018
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	3,736,101		106.0000	3,901,860	3,681,000	3,725,675	.0	(9,738)	.0	7.250	6.888	JD	22,239	266,873	12/09/2011	12/01/2018
302570-BH-8	FPL GROUP CAPITAL INC				2FE	510,302		101.5780	507,889	500,000	506,015	.0	(4,287)	.0	2.550	1.159	MN	1,629	6,375	05/11/2012	11/15/2013
31620M-AH-9	FIDELITY NATIONAL INFORM			1	3FE	8,022,843		107.2500	8,640,060	8,056,000	8,023,609	.0	.766	.0	5.000	5.055	MS	118,602	196,924	08/27/2012	03/15/2022
32054R-AA-6	FIRST INDIANA CORP				1	6,500,000		103.9570	6,757,234	6,500,000	6,500,000	.0	.0	.0	7.500	7.500	MN	81,250	487,500	11/14/2003	11/01/2013
33793Z-AC-1	FIRST ENERGY CORP				2FE	7,260,000		128.8830	9,021,838	7,000,000	7,244,544	.0	(6,108)	.0	7.375	7.036	MN	65,965	516,250	06/22/2010	11/15/2031
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	998,200		128.4690	1,284,688	1,000,000	998,577	.0	.149	.0	7.900	7.926	MN	10,094	79,000	04/29/2009	05/15/2019
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	4,499,190		106.3100	4,783,932	4,500,000	4,499,493	.0	.162	.0	4.000	4.004	JJ	83,000	180,000	07/08/2010	07/15/2015
340711-AT-7	FLORIDA GAS TRANSMISSION				2FE	5,789,117		116.7020	6,156,052	5,275,000	5,726,249	.0	(49,286)	.0	5.450	4.118	JJ	132,564	271,819	02/16/2012	07/15/2020
341081-FD-4	FLORIDA PR & LT CO			1	1FE	1,948,100		122.4590	2,449,186	2,000,000	1,949,452	.0	.752	.0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780		123.0690	2,461,384	2,000,000	1,975,898	.0	.598	.0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CC-1	FLORIDA POWER CORP				1FE	1,924,240		100.7200	2,014,392	2,000,000	1,997,384	.0	13,231	.0	4.800	5.504	MS	32,000	96,000	09/11/2006	03/01/2013
341099-CK-3	FLORIDA POWER CORP				1FE	9,734,393		120.9170	10,691,446	8,842,000	9,447,466	.0	(96,785)	.0	5.650	4.231	JD	22,203	499,573	12/04/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	1,991,560		134.3250	2,686,500	2,000,000	1,991,958	.0	.122	.0	6.400	6.432	JD	5,689	128,000	06/11/2008	06/15/2038
345397-TZ-6	FORD MOTOR CREDIT				2FE	4,234,250		104.5100	4,180,400	4,000,000	4,023,033	.0	(29,793)	.0	7.000	6.184	AO	70,000	280,000	01/29/2004	10/01/2013
346091-AZ-4	FOREST OIL CORPORATION	LS		1	4FE	306,848		100.5000	326,625	325,000	307,959	.0	1,111	.0	7.250	8.308	JD	1,047	20,368	11/20/2012	06/15/2019
346091-AZ-4	FOREST OIL CORPORATION			1	4FE	2,969,362		100.5000	3,160,725	3,145,000	2,980,110	.0	10,748	.0	7.250	8.307	JD	10,134	197,095	11/20/2012	06/15/2019
349631-AL-5	FORTUNE BRANDS				2FE	1,953,660		111.6880	2,233,766	2,000,000	1,982,975	.0	4,982	.0	5.375	5.683	JJ	49,569	107,500	02/09/2006	01/15/2016
35906A-AB-4	FRONTIER COMMUNICATIONS				3FE	2,527,965		115.0000	2,953,200	2,568,000	2,538,627	.0	3,768	.0	8.125	8.375	AO	52,163	208,650	09/17/2009	10/01/2018
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	177,071		115.0000	201,250	175,000	176,694	.0	(167)	.0	8.500	8.316	AO	3,140	14,875	08/23/2010	04/15/2020
35906A-AH-1	FRONTIER COMMUNICATIONS				3FE	5,799,834		115.0000	6,591,800	5,732,000	5,787,487	.0	(5,470)	.0	8.500	8.316	AO	102,858	487,220	08/23/2010	04/15/2020
36155W-AF-3	GCI INC			1	4FE	4,746,875		106.2500	4,648,438	4,375,000	4,691,659	.0	(55,216)	.0	8.625	6.644	MN	48,216	377,344	02/08/2012	11/15/2019
36159F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	2,223,220		126.9630	2,539,258	2,000,000	2,172,844	.0	(8,450)	.0	7.000	6.036	FA	52,889	140,000	11/18/2005	02/15/2026
36186C-50-9	GMAC INC			2	GMAC	630,740		24.8900	668,048	26,840	625,950	86,962	(4,790)	.0	7.375	7.375	MJSD	.0	49,486	01/20/2011	12/16/2044
369604-BC-6	GENERAL ELECTRIC CO				1FE	4,139,640		117.8730	4,714,928	4,000,000	4,091,078	.0	(16,075)	.0	5.250	4.726	JD	14,583	210,000	10/21/2009	12/06/2017
36962G-4R-2	GEN ELEC CAP CORP				1FE	8,959,040		111.5020	8,920,120	8,000,000	8,944,309	.0	(14,731)	.0	4.375	2.670	MS	102,083	.0	11/07/2012	09/16/2020
36962G-6M-1	GEN ELEC CAP CORP				1FE	7,492,500		100.3940	7,529,528	7,500,000	7,492,621	.0	.121	.0	1.000	1.034	JD	3,958	.0	12/05/2012	12/11/2015
36962G-X4-1	GEN ELEC CAP CORP				1FE	4,002,880		106.8520	4,274,072	4,000,000	4,000,540	.0	(460)	.0	5.650	5.637	JD	13,811	226,000	08/11/2006	06/09/2014
36962G-XZ-2	GEN ELEC CAP CORP				1FE	2,040,348		129.5820	2,637,002	2,035,000	2,039,074	.0	(181)	.0	6.750	6.727	MS	40,446	137,363	01	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
391164-AD-2	GREAT PLAINS ENERGY INC				2FE	152,208	101.0370	151,555	150,000	151,262	0	(946)	0	0	2.750	1.386	FA	1,558	2,063	07/09/2012	08/15/2013
398433-AF-9	GRIFFON CORPORATION			1	4FE	1,857,870	106.0000	1,968,420	1,857,000	1,857,596	0	(190)	0	0	7.125	7.111	AO	33,078	132,311	08/15/2011	04/01/2018
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	3,180,750	134.9360	4,048,086	3,000,000	3,174,507	0	(2,246)	0	0	7.375	6.894	MS	55,927	221,250	03/25/2010	09/30/2039
402479-BY-4	GULF POWER CO				1FE	999,540	115.4920	1,154,915	1,000,000	999,731	0	.45	0	0	5.900	5.906	JD	2,622	59,000	06/05/2007	06/15/2017
402524-AA-0	GULF SOUTH PIPELINE				2FE	9,881,060	107.9750	10,797,510	10,000,000	9,965,335	0	15,061	0	0	5.050	5.225	FA	210,417	505,000	10/19/2006	02/01/2015
404119-AL-3	HCA INC				4FE	7,179,023	104.5000	8,897,130	8,514,000	8,096,970	0	292,186	0	0	5.750	8.605	MS	144,147	489,555	08/05/2009	03/15/2014
404121-AC-9	HCA INC				3FE	5,460,000	112.5000	6,142,500	5,460,000	5,460,000	0	.0	0	0	6.500	6.500	FA	134,073	368,702	07/26/2011	02/15/2020
404121-AG-0	HCA INC				4FE	1,540,000	103.5000	1,593,900	1,540,000	1,540,000	0	.0	0	0	5.875	5.875	MN	17,090	.0	10/16/2012	05/01/2023
40414L-AB-5	HCP INC				2FE	255,098	101.7950	254,487	250,000	254,792	0	(305)	0	0	2.700	0.917	FA	2,813	.0	12/03/2012	02/01/2014
40414L-AC-3	HCP INC				2FE	3,984,040	106.1090	4,244,340	4,000,000	3,989,757	0	3,043	0	0	3.750	3.838	FA	62,500	150,000	01/19/2011	02/01/2016
406216-AV-3	HALLIBURTON COMPANY				1FE	6,608,700	123.9860	7,439,172	6,000,000	6,418,421	0	(63,081)	0	0	5.900	4.499	MS	104,233	354,000	10/29/2009	09/15/2018
406216-AX-9	HALLIBURTON COMPANY				1FE	17,007,596	125.8270	20,887,216	16,600,000	16,887,102	0	(34,720)	0	0	6.150	5.831	MS	300,598	1,020,900	04/28/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	9,431,580	114.1770	10,846,844	9,500,000	9,468,365	0	6,080	0	0	5.625	5.710	MN	89,063	534,375	10/19/2005	05/01/2017
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A			1	4FE	1,957,938	108.0000	1,951,560	1,807,000	1,953,084	0	(4,854)	0	0	7.375	5.515	JJ	61,451	.0	10/19/2012	01/15/2020
42217J-BF-5	HEALTH CARE PROPERTIES				2FE	1,482,660	100.7420	1,511,130	1,500,000	1,499,434	0	2,711	0	0	5.625	5.815	FA	29,297	84,375	03/13/2006	02/28/2013
42217K-AL-0	HEALTH CARE REIT				2FE	10,942,719	104.3460	11,285,031	10,815,000	10,829,384	0	(16,682)	0	0	6.000	5.831	MN	82,915	648,900	11/04/2004	11/15/2013
42217K-AM-8	HEALTH CARE REIT				2FE	7,476,610	110.3770	8,278,283	7,500,000	7,492,176	0	2,754	0	0	5.875	5.919	MN	56,302	440,625	11/21/2006	05/15/2015
42217K-AN-6	HEALTH CARE REIT				2FE	6,148,010	114.0690	6,844,128	6,000,000	6,064,529	0	(16,703)	0	0	6.200	5.846	JD	31,000	372,000	04/24/2007	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	16,950,700	111.5090	18,956,564	17,000,000	16,964,127	0	6,444	0	0	4.700	4.749	MS	235,261	799,000	09/07/2010	09/15/2017
42225B-AA-4	HEALTHCARE REALTY TRUST				2FE	5,964,200	114.3070	6,858,414	6,000,000	5,977,967	0	4,557	0	0	6.500	6.604	JJ	177,667	390,000	12/01/2009	01/17/2017
42809H-AA-5	HESS CORP				2FE	1,495,860	106.9350	1,604,021	1,500,000	1,498,795	0	858	0	0	7.000	7.065	FA	39,667	105,000	01/29/2009	02/15/2014
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	1,993,876	112.7460	2,254,914	2,000,000	1,996,774	0	616	0	0	5.850	5.891	MS	34,450	117,000	07/26/2007	03/15/2017
431318-AJ-3	HILCORP ENERGY			1	3FE	2,308,436	109.5000	2,571,060	2,348,000	2,316,510	0	3,106	0	0	8.000	8.250	FA	70,962	187,840	02/03/2010	02/15/2020
431318-AL-8	HILCORP ENERGY				3FE	1,393,930	109.0000	1,446,430	1,327,000	1,387,298	0	(4,594)	0	0	7.625	6.555	AO	21,361	76,250	12/07/2012	04/15/2021
435765-AD-4	HOLLY ENERGY PARTNERS LP			1	4FE	5,593,242	108.7500	6,003,000	5,520,000	5,571,638	0	(14,112)	0	0	8.250	7.908	MS	134,090	455,400	06/10/2011	03/15/2018
437076-AP-7	HOME DEPOT				1FE	4,892,400	114.2150	5,710,730	5,000,000	4,892,400	0	.0	0	0	5.400	5.712	MS	90,000	270,000	04/19/2007	03/01/2016
437076-AS-1	HOME DEPOT				1FE	813,940	131.0650	1,310,646	1,000,000	823,181	0	1,580	0	0	5.875	7.433	JD	2,448	58,750	01/24/2007	12/16/2036
438516-AS-5	HONEYWELL INTERNATIONAL INC				1FE	2,659,150	117.2180	2,930,445	2,500,000	2,594,887	0	(20,207)	0	0	5.300	4.302	MS	39,014	132,500	08/27/2009	03/15/2017
438516-AX-4	HONEYWELL INTERNATIONAL INC				1FE	4,895,300	119.4940	5,974,710	5,000,000	4,936,394	0	10,288	0	0	5.300	5.585	MS	88,333	265,000	08/05/2008	03/01/2018
44352U-AA-3	JM HUBER CORP			1	4FE	3,029,352	111.0000	3,385,500	3,050,000	3,030,642	0	1,819	0	0	9.875	10.000	MN	50,198	301,188	10/21/2011	11/01/2019
444454-AB-8	HUGHES SATELLITE SYS CORP				4FE	686,000	110.2500	756,315	686,000	686,000	0	.0	0	0	6.500	6.500	JD	1,982	44,590	02/28/2012	06/15/2019
44643T-AC-1	HUNTINGTON NATIONAL BANK				2FE	6,649,370	102.9400	7,205,765	7,000,000	6,940,362	0	54,021	0	0	4.900	5.754	JJ	158,161	343,000	10/13/2006	01/15/2014
45138L-AU-7	IDAHO POWER CORP				1FE	15,469,280	121.1350	16,958,928	14,000,000	15,084,770	0	(175,622)	0	0	6.025	4.398	JJ	388,947	843,500	10/01/2010	07/15/2018
452308-AH-2	ILLINOIS TOOL WORKS				1FE	19,985,180	105.6950	21,138,980	20,000,000	19,994,028	0	3,270	0	0	5.150	5.168	AO	257,500	1,030,000	09/21/2009	04/01/2014
457030-AG-9	INGLES MARKETS INC			1	4FE	869,376	106.6250	959,625	900,000	880,074	0	3,498	0	0	8.875	9.500	MN	10,206	79,875	08/14/2009	05/15/2017
45865V-A*-1	ICE PP				1	6,650,000	107.0230	7,116,997	6,650,000	6,650,000	0	.0	0	0	4.130	4.130	MN	39,671	274,645	11/03/2011	11/09/2018
459200-GJ-4	IBM				1FE	25,226,065	120.7250	28,077,013	23,257,000	24,773,919	0	(202,165)	0	0	5.700	4.120	MS	394,012	1,183,149	06/28/2012	09/14/2017
459200-GM-7	IBM				1FE	7,970,240	133.5170	10,681,344	8,000,000	7,978,723	0	2,638	0	0	7.625	7.679	AO	128,778	610,000	10/09/2008	10/15/2018
459745-GN-9	INTL LEASE FIN				3FE	11,137,000	105.8120	11,784,294	11,137,000	11,137,000	0	.0	0	0	5.875	5.875	FA	236,275	.0	08/21/2012	08/15/2022
460146-BU-6	INTERNATIONAL PAPER CO				2FE	4,992,550	108.5760	5,428,805	5,000,000	4,997,686	0	767	0	0	5.300	5.318	AO	66,250	265,000	11/2	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
486606-F*-2	KAYNE ANDERSON PP				1FE	4,500,000		4,700,238	4,500,000	4,500,000	0	0	0	0	3.710	3.711	JD	5,565	166,950	05/17/2011	05/26/2016
487836-AT-5	KELLOGG CO				2FE	2,367,400		137,6200	2,000,000	2,318,733	0	(9,432)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BB-3	KELLOGG CO				2FE	6,999,847		110.5950	7,165,000	7,077,109	0	23,070	0	0	4.450	4.843	MN	27,456	318,843	06/08/2009	05/30/2016
487836-BD-9	KELLOGG CO				2FE	6,888,670		111.2870	7,000,000	6,907,600	0	9,542	0	0	4.000	4.196	JD	12,444	280,000	12/16/2010	12/15/2020
488360-AF-5	KEMET CORP				4FE	12,483,703		98.6250	11,951,378	12,412,163	0	(46,064)	0	0	10.500	9.582	MN	212,065	1,050,945	08/28/2012	05/01/2018
491674-BE-6	KU ENERGY CORP			1	1FE	26,091,354		108.9380	26,625,000	26,179,802	0	51,037	0	0	3.250	3.480	MN	144,219	865,313	03/08/2012	11/01/2020
491674-BG-1	KU ENERGY CORP			1	1FE	1,931,033		120.8180	2,416,354	2,000,000	0	1,932,552	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
49337W-AJ-9	KEYSPAN CORP				1FE	4,383,850		116.7420	5,837,115	5,000,000	0	10,776	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	4,000,000		125.7890	5,031,576	4,000,000	0	0	0	0	5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041
494368-BC-6	KIMBERLY CLARK				1FE	2,968,380		145.0090	4,350,267	3,000,000	0	463	0	0	6.625	6.707	JJ	83,365	198,750	07/25/2007	08/01/2037
494368-BD-4	KIMBERLY CLARK				1FE	1,992,680		133.3330	2,666,656	2,000,000	0	1,994,765	0	0	7.500	7.553	MN	25,000	150,000	10/30/2008	11/01/2018
49446Q-AY-7	KIMCO REALTY CORP				2FE	1,965,840		103.1330	2,062,666	2,000,000	0	1,995,910	0	0	5.190	5.460	AO	25,950	103,800	11/30/2005	10/01/2013
49446Q-BC-4	KIMCO REALTY CORP				2FE	4,882,350		105.1810	5,259,060	5,000,000	0	4,976,923	0	0	4.820	5.161	AO	60,250	241,000	09/30/2005	06/01/2014
494580-AB-9	KINDRED HEALTHCARE INC	LS		1	4FE	9,452,800		97.2500	9,384,625	9,650,000	0	9,461,617	0	0	8.250	8.650	JD	66,344	398,063	08/21/2012	06/01/2019
500255-AP-9	KOHL'S CORP				2FE	5,022,350		119.8080	5,990,420	5,000,000	0	(2,295)	0	0	6.250	6.185	JD	13,889	312,500	10/31/2007	12/15/2017
500605-AE-0	KOPPERS INC			1	4FE	2,177,060		110.0000	2,351,800	2,138,000	0	2,174,021	0	0	7.875	7.407	JD	14,031	142,065	05/30/2012	12/01/2019
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720		128.5990	1,285,991	1,000,000	0	1,015,567	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AL-8	KRAFT FOODS INC				2FE	9,597,300		103.1800	10,318,000	10,000,000	0	9,941,784	0	0	5.250	6.042	AO	131,250	525,000	08/02/2007	10/01/2013
50075N-AQ-7	KRAFT FOODS INC				2FE	7,310,760		100.5470	7,038,318	7,000,000	0	7,007,003	0	0	6.000	4.978	FA	163,333	420,000	03/05/2008	02/11/2013
50075N-AS-3	KRAFT FOODS INC				2FE	2,147,560		122.0980	2,441,966	2,000,000	0	2,094,581	0	0	6.500	5.328	FA	50,556	130,000	10/26/2009	08/11/2017
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480		137.5140	2,750,280	2,000,000	0	1,952,544	0	0	6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-BA-1	KRAFT FOODS INC	LS			2FE	21,819		120.6240	26,537	22,000	0	16	0	0	5.375	5.483	FA	463	1,183	02/04/2010	02/10/2020
50075N-BA-1	KRAFT FOODS INC				2FE	3,697,281		120.6240	4,496,859	3,728,000	0	2,633	0	0	5.375	5.483	FA	78,482	200,380	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	5,481,190		108.9250	5,990,870	5,500,000	0	3,047	0	0	4.125	4.190	FA	89,490	226,875	02/04/2010	02/09/2016
501044-BV-2	KROGER CO				2FE	8,847,640		133.3730	10,669,816	8,000,000	0	8,728,595	0	0	8.000	7.061	MS	188,444	640,000	10/13/2006	09/15/2029
501044-BZ-3	KROGER CO	LS			2FE	136,352		129.4960	154,100	119,000	0	133,770	0	0	7.500	6.341	AO	2,231	8,925	09/14/2005	04/01/2031
501044-BZ-3	KROGER CO				2FE	7,884,328		129.4960	8,910,613	6,881,000	0	7,735,065	0	0	7.500	6.341	AO	129,019	516,075	09/14/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	3,297,750		120.6630	3,619,887	3,000,000	0	3,189,774	0	0	6.400	4.854	FA	72,533	192,000	10/26/2009	08/15/2017
501044-CH-2	KROGER CO	LS			2FE	122,691		121.7500	149,753	123,000	0	122,788	0	0	6.150	6.180	JJ	3,488	7,565	01/09/2008	01/15/2020
501044-CH-2	KROGER CO				2FE	7,609,499		121.7500	8,372,748	6,877,000	0	7,476,453	0	0	6.150	4.675	JJ	195,020	422,936	01/26/2011	01/15/2020
50188F-AE-5	L&E & KU ENERGY LLC			1	2FE	4,992,141		109.6160	5,480,800	5,000,000	0	4,992,493	0	0	4.375	4.395	AO	54,688	109,375	06/18/2012	10/01/2021
50217*-AA-2	WALGREEN CO LSI Dowlen			2	1	604,638		113.0880	689,221	609,454	0	608,196	0	0	7.310	7.559	MON	3,713	44,552	09/28/2001	04/01/2016
513075-AY-7	LAMAR MEDIA CORP	LS		1	4FE	100,000		110.5000	110,500	100,000	0	0	0	0	7.875	7.875	AO	1,663	7,875	09/21/2010	04/15/2018
513075-AY-7	LAMAR MEDIA CORP			1	4FE	1,235,000		110.5000	1,364,675	1,235,000	0	1,235,000	0	0	7.875	7.875	AO	20,532	97,256	09/21/2010	04/15/2018
525ESC-4G-1	LEHMAN BROTHERS				6FE	102,540		23.3750	935,000	4,000,000	0	102,540	0	0	4.375	0.000	MN	0	0	04/17/2012	12/30/2016
52989L-AH-2	LIBBEY GLASS INC			1	4FE	2,006,133		107.5000	2,139,250	1,990,000	0	(164)	0	0	6.875	6.693	MN	17,482	0	12/13/2012	05/15/2020
53117C-AJ-1	LIBERTY PROPERTY LP				2FE	1,992,520		107.5710	2,151,416	2,000,000	0	1,998,026	0	0	5.125	5.175	JD	8,542	102,500	02/24/2005	03/02/2015
531359-AA-5	LIBERTY TIRE RECYCLING			1	5FE	1,495,806		92.5000	1,398,600	1,512,000	0	2,311	0	0	11.000	11.250	AO	41,580	166,320	09/23/2010	10/01/2016
532457-AX-6	ELI LILLY				1FE	8,883,871		114.5520	9,460,866	8,259,000	0	(80,099)	0	0	4.500	3.320	MS	109,432	371,655	12/01/2010	03/15/2018
532716-AU-1	LIMITED BRANDS INC				3FE	2,306,000		108.7500	2,507,775	2,306,000	0	0	0	0	5.625	5.625	FA	49,003	67,739	02/02/2012	02/15/2022
536022-AC-0	LINN ENERGY LLC/FIN CORP			1	4FE	16,605,909		109.0000	16,766,380	15,382,000	0	16,434,173	0	0	8.625	7.031	AO	280,081	1,326,698	12/07/2011	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
565849-AH-9	MARATHON OIL CORP	LS			2FE	680,178		124.5920	685,456	685,000	0	681,543	418	0	7.500	7.602	FA	19,408	51,375	02/11/2009	02/15/2019
565849-AH-9	MARATHON OIL CORP				2FE	1,305,742		124.5920	1,638,386	1,315,000	0	1,308,364	803	0	7.500	7.602	FA	37,258	98,625	02/11/2009	02/15/2019
570362-AB-9	MARITIMES & NE PIPELINE				2FE	4,719,000		105.1700	4,962,972	4,719,000	0	4,719,000	0	0	7.500	7.495	MN	30,477	353,925	05/11/2009	05/31/2014
571903-AH-6	MARRIOTT INTERNATIONAL-CL A				2FE	402,141		100.5380	392,096	390,000	0	392,056	(10,085)	0	5.625	1.278	FA	8,288	10,969	05/22/2012	02/15/2013
573284-AK-2	MARTIN MARIETTA MATERIALS				2FE	4,996,450		110.7090	5,535,455	5,000,000	0	4,997,131	340	0	6.600	6.610	AO	69,667	330,000	04/16/2008	04/15/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER		1		4FE	4,249,542		106.5000	4,498,560	4,224,000	0	4,238,239	(6,804)	0	8.875	8.675	AO	93,720	374,880	03/28/2011	04/01/2018
574599-BD-7	MASCO CORP	LS			3FE	164,240		110.4240	183,304	166,000	0	165,136	194	0	6.125	6.279	AO	2,485	10,168	08/30/2007	10/03/2016
574599-BD-7	MASCO CORP				3FE	8,245,660		110.4240	9,202,761	8,334,000	0	8,290,647	9,719	0	6.125	6.279	AO	124,779	510,458	08/30/2007	10/03/2016
577778-BS-1	MAY DEPARTMENT STORES				2FE	6,284,352		107.2400	6,766,825	6,310,000	0	6,304,711	3,082	0	5.750	5.806	JJ	167,303	362,825	12/29/2004	07/15/2014
577778-BS-1	MAY DEPARTMENT STORES	LS			2FE	189,221		107.2400	203,755	190,000	0	189,839	94	0	5.750	5.806	JJ	5,038	10,925	12/29/2004	07/15/2014
58013M-EB-6	MCDONALD'S CORP				1FE	5,065,800		121.4550	6,072,730	5,000,000	0	5,035,791	(6,434)	0	5.800	5.625	AO	61,222	290,000	10/31/2007	10/15/2017
58013M-EC-4	MCDONALD'S CORP				1FE	997,600		138.0420	1,380,419	1,000,000	0	997,641	37	0	6.300	6.318	AO	13,300	63,000	10/15/2007	10/15/2037
58155Q-AC-7	MCKESSON CORP				1FE	6,992,475		107.1640	7,501,508	7,000,000	0	6,994,889	1,444	0	3.250	3.273	MS	75,833	227,500	02/23/2011	03/01/2016
58155Q-AD-5	MCKESSON CORP		1		1FE	5,067,110		116.0340	5,801,695	5,000,000	0	5,057,120	(5,970)	0	4.750	4.576	MS	79,167	237,500	04/06/2011	03/01/2021
585055-AN-6	MEDTRONIC INC				1FE	1,000,250		121.1500	1,211,501	1,000,000	0	1,000,115	(27)	0	5.600	5.596	MS	16,489	56,000	04/03/2009	03/15/2019
585055-AP-1	MEDTRONIC INC				1FE	8,000,000		104.6540	8,372,336	8,000,000	0	8,000,000	0	0	4.500	4.500	MS	106,000	360,000	03/09/2009	03/15/2014
585055-AS-5	MEDTRONIC INC				1FE	5,990,400		116.0590	6,963,552	6,000,000	0	5,992,305	846	0	4.450	4.470	MS	78,617	267,000	03/11/2010	03/15/2020
589331-AH-0	MERCK & CO INC	LS			1FE	4,512,031		100.4810	4,850,213	4,827,000	0	4,819,911	51,175	0	4.375	5.494	FA	79,780	211,181	05/31/2006	02/15/2013
589331-AH-0	MERCK & CO INC				1FE	162,469		100.4810	173,832	173,000	0	172,767	1,673	0	4.375	5.395	FA	2,859	7,569	10/26/2005	02/15/2013
589331-AN-7	MERCK & CO INC				1FE	7,701,098		120.2700	9,320,894	7,750,000	0	7,715,589	4,368	0	5.000	5.081	JD	1,076	387,500	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				4FE	6,684,928		109.5000	7,311,315	6,677,000	0	6,683,577	(717)	0	7.150	7.131	AO	100,786	477,406	03/29/2011	04/15/2020
59018Y-MA-0	MERRILL (BAC)				1FE	341,394		100.4340	341,476	340,000	0	341,394	0	0	5.450	0.671	FA	7,669	0	12/31/2012	02/05/2013
59022C-AJ-2	MERRILL LYNCH & CO				2FE	2,000,000		108.8850	2,177,704	2,000,000	0	2,000,000	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
591709-AK-6	METROPCS WIRELESS INC	LS	1		4FE	1,463,109		108.2500	1,503,593	1,389,000	0	1,441,624	(12,329)	0	7.875	6.688	MS	36,461	117,215	03/16/2011	09/01/2018
591709-AK-6	METROPCS WIRELESS INC				4FE	732,076		108.2500	752,338	695,000	0	721,327	(6,168)	0	7.875	6.688	MS	18,244	58,650	03/16/2011	09/01/2018
592179-JG-1	MET LIFE				1FE	2,498,150		101.2530	2,531,315	2,500,000	0	2,499,483	201	0	5.125	5.142	AO	28,828	128,125	04/07/2008	04/10/2013
59217E-AG-9	MET LIFE				1FE	6,046,680		103.1140	6,186,852	6,000,000	0	6,003,924	(5,911)	0	5.200	5.094	MS	89,267	312,000	04/29/2004	09/18/2013
59217G-AA-7	MET LIFE GLOB				1FE	9,975,100		100.0460	10,004,550	10,000,000	0	9,999,674	8,482	0	2.500	2.587	JJ	118,056	250,000	01/06/2010	01/11/2013
59217G-AC-3	MET LIFE GLOB				1FE	9,994,900		104.3070	10,430,730	10,000,000	0	9,996,927	1,001	0	2.500	2.511	MS	63,889	250,000	09/22/2010	09/29/2015
593074-AA-5	MEYER COOKWARE INDUS				1FE	4,400,000		100.0000	4,400,000	4,400,000	0	4,400,000	0	0	0.320	0.138	MON	2,353	13,397	10/01/2010	05/01/2027
59565A-AB-6	MIDCONTINENT EXPRESS PIP				2FE	11,142,902		105.4940	11,641,219	11,035,000	0	11,132,376	(10,526)	0	6.700	6.533	MS	217,696	459,754	03/14/2012	09/15/2019
600388-AB-8	MILLER BREWING CO				2FE	5,246,716		102.8180	5,295,127	5,150,000	0	5,157,608	(12,311)	0	5.500	5.245	FA	107,006	283,250	03/12/2009	08/15/2013
60040F-AA-0	MILLENNIUM PIPELINE CO LLC SER A	2			2FE	1,733,589		108.6270	1,883,142	1,733,589	0	1,733,589	0	0	5.330	5.366	MUSD	257	92,400	08/26/2010	06/30/2027
605417-BH-3	MISSISSIPPI POWER				1FE	3,374,040		118.0000	3,540,009	3,000,000	0	3,311,173	(44,253)	0	5.550	3.655	MS	55,500	166,500	07/21/2011	03/01/2019
615394-AJ-2	MOOG INC	1			4FE	1,564,000		105.1250	1,644,155	1,564,000	0	1,564,000	0	0	7.250	7.250	JD	5,040	113,390	06/04/2009	06/15/2018
617446-H5-1	MORGAN STANLEY				1FE	9,969,700		110.8290	11,082,920	10,000,000	0	9,983,966	3,022	0	5.550	5.590	AO	98,667	555,000	04/24/2007	04/27/2017
61747Y-CE-3	MORGAN STANLEY				1FE	19,975,200		108.9140	21,782,740	20,000,000	0	19,988,576	3,662	0	6.000	6.022	AO	210,000	1,200,000	04/23/2008	04/28/2015
624758-AB-4	MUELLER WATER PRODUCTS	LS	1		5FE	1,741,920		103.2500	1,824,428	1,767,000	0	1,750,912	2,086	0	7.375	7.570	JD	10,860	130,316	10/26/2007	06/01/2017
624758-AB-4	MUELLER WATER PRODUCTS				5FE	1,384,978		103.2500	1,450,663	1,405,000	0	1,392,165	1,667	0	7.375	7.570	JD	8,635	103,619	10/26/2007	06/01/2017
628782-AH-7	NBTY INC	1			4FE	2,816,990		113.0000	3,009,190	2,663,000	0	2,779,937	(26,322)	0	9.000	7.621	AO	59,918	239,670	07/27/2011	10/01/2018
629377-BS-0	NRG ENERGY INC	1			3FE	3,000,000		111.0000													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
652482-CE-8	NEWS AMERICA INC	LS			2FE	314,374		126.3000	316,000	314,382	0	21	0	0	6.150	6.188	FA	7,342	19,434	08/26/2011	02/15/2041
652482-CE-8	NEWS AMERICA INC				2FE	680,479		126.3000	684,000	680,498	0	45	0	0	6.150	6.188	FA	15,892	42,066	08/26/2011	02/15/2041
65364U-AA-4	MAGARA MOHAWK POWER				1FE	16,995,905		116.6910	18,787,171	16,100,000	0	(92,344)	0	0	4.881	4.071	FA	296,873	746,793	03/15/2012	08/15/2019
654090-AZ-5	NIELSEN FINANCE LLC/CO			1	3FE	3,167,000		99.5000	3,167,000	3,167,000	0	0	0	0	4.500	4.500	AO	35,233	0	09/18/2012	10/01/2020
65473Q-AK-9	NSOURCE FINANCE CORP				2FE	2,007,560		100.8300	2,000,000	1,999,904	0	(2,002)	0	0	6.150	6.055	MS	41,000	123,000	05/15/2008	03/01/2013
65473Q-AL-7	NSOURCE FINANCE CORP				2FE	3,177,951		106.5660	3,323,000	3,285,688	0	22,381	0	0	5.400	6.174	JJ	82,743	179,442	06/28/2007	07/15/2014
655378-AA-1	WALGREEN Noonan - Leo			2	1	873,651		119.7740	871,358	872,162	0	(154)	0	0	7.480	7.556	MON	5,431	65,177	09/28/2001	11/01/2017
655663-D8-8	NORDSON CORP PP			2	1	7,000,000		99.1630	6,941,444	7,000,000	0	0	0	0	2.620	2.620	JJ	78,964	0	07/12/2012	07/26/2021
655844-AE-8	NORFOLK SOUTHERN CORP				2FE	5,694,750		126.1860	6,309,285	5,000,000	0	5,351,422	0	0	7.700	5.852	MN	49,194	385,000	04/19/2007	05/15/2017
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	4,677,640		140.5370	5,621,468	4,000,000	0	4,529,220	0	0	7.800	6.379	MN	39,867	312,000	07/21/2004	05/15/2027
655844-AU-2	NORFOLK SOUTHERN CORP	LS			2FE	284,272		107.7100	303,741	282,000	0	(281)	0	0	5.257	5.144	MS	4,283	14,825	03/17/2008	09/17/2014
655844-AU-2	NORFOLK SOUTHERN CORP				2FE	2,034,262		107.7100	2,173,582	2,018,000	0	(2,014)	0	0	5.257	5.144	MS	30,647	106,086	03/17/2008	09/17/2014
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	8,390,689		119.3820	8,816,339	7,385,000	0	(121,636)	0	0	5.750	3.698	AO	106,159	424,638	07/20/2010	04/01/2018
665859-AJ-3	NORTHERN TRUST				1FE	2,988,330		103.0830	3,092,478	3,000,000	0	2,998,159	0	0	5.500	5.590	FA	62,333	165,000	08/06/2008	08/15/2013
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	8,506,146		106.5290	9,662,180	9,070,000	0	46,891	0	0	3.500	4.254	MS	93,471	317,450	12/14/2010	03/15/2021
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	7,662,386		127.3100	9,296,140	7,302,000	0	(5,462)	0	0	6.063	5.710	MS	111,910	442,720	05/20/2011	03/30/2040
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	1,997,940		104.0030	2,080,054	1,999,434	0	427	0	0	4.125	4.148	FA	32,313	82,500	02/04/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP				1FE	9,952,200		105.1190	10,511,860	10,000,000	0	9,977,310	0	0	2.900	3.001	AO	53,972	290,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP	LS			1FE	72,443		116.5360	85,071	73,000	0	48	0	0	4.400	4.494	AO	598	3,212	03/09/2010	04/24/2020
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	4,889,407		116.5360	5,741,739	4,927,000	0	3,237	0	0	4.400	4.494	AO	40,347	216,788	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	7,250,519		113.4900	8,284,770	7,300,000	0	7,263,031	0	0	4.500	4.586	MN	41,975	328,500	02/23/2010	11/15/2019
67021B-AC-3	NI CAPITAL CORP			1	4FE	418,898		79.5000	439,635	553,000	0	(7,929)	177,195	0	8.875	6.756	JD	2,181	49,079	02/04/2011	12/15/2019
67021B-AE-9	NI CAPITAL CORP			1	4FE	492,480		75.7500	518,130	684,000	0	492,515	182,044	0	7.625	7.852	AO	13,039	52,155	12/05/2011	04/01/2021
67059T-AA-3	NUSTAR LOGISTICS				3FE	8,982,180		112.9910	10,169,226	9,000,000	0	1,463	0	0	7.900	7.928	AO	150,100	699,750	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140		96.5120	1,930,242	2,000,000	0	1,996,822	322	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
670837-AA-1	OGE ENERGY CORP				2FE	3,963,400		106.4150	4,256,612	4,000,000	0	3,991,431	4,136	0	5.000	5.118	MN	25,556	200,000	11/09/2004	11/15/2014
670928-AA-4	OPG USA HLDGS PP				2	1,000,000		100.1380	1,001,376	1,000,000	0	0	0	0	4.570	4.570	AO	9,013	45,700	10/11/2011	10/20/2021
67105Q-AA-3	OSL SANTA ROSA VDRN				1FE	7,500,000		100.0000	7,500,000	7,500,000	0	0	0	0	0.210	0.004	MON	1,283	866	12/14/2012	02/01/2052
67705Q-AE-6	OGLETHORPE POWER CORP				1FE	19,096,788		120.8090	22,349,573	18,500,000	0	(61,920)	0	0	6.100	5.619	MS	332,281	1,128,500	06/25/2010	03/15/2019
678858-BE-0	OKLAHOMA GAS & ELECTRIC			1	1FE	1,997,420		108.4510	2,169,010	2,000,000	0	1,997,553	48	0	6.500	6.510	FA	54,167	130,000	08/04/2004	08/01/2034
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	1,992,900		123.3270	2,466,538	2,000,000	0	1,995,183	654	0	6.350	6.399	MS	42,333	127,000	09/04/2008	09/01/2018
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1FE	1,987,780		120.2570	2,405,146	2,000,000	0	1,987,890	179	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
679574-AG-8	OLD DOMINION ELECTRIC	LS			1FE	1,000		122.4540	1,225	1,000	0	0	0	0	6.210	6.210	JD	5	62	12/12/2002	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC				1FE	3,332,333		122.4540	4,080,576	3,332,333	0	0	0	0	6.210	6.210	JD	17,245	206,938	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2	1FE	666,656		118.7180	791,441	666,656	0	666,656	9	0	5.676	5.677	JD	3,153	37,839	07/23/2003	12/01/2028
681904-AM-0	OMNICARE INC			1	3FE	6,205,415		111.0000	6,858,690	6,179,000	0	(2,898)	39,906	0	7.750	7.675	JD	39,906	478,873	09/15/2011	06/01/2020
681936-AV-2	OMEGA HEALTHCARE			1	2FE	1,967,220		109.7500	2,195,000	1,972,759	0	2,748	0	0	7.500	7.750	FA	56,667	150,000	12/06/2010	02/15/2020
681936-AX-8	OMEGA HEALTHCARE			1	2FE	2,419,094		108.7500	2,656,763	2,443,000	0	1,492	0	0	6.750	6.874	AO	34,813	164,903	07/14/2011	10/15/2022
68233D-AL-1	ONCOR ELECTRIC DELIVERY				2FE	14,168,690		110.3550	14,346,202	13,000,000	0	(127,657)	0	0	6.375	5.241	JJ	382,146	828,750	09/02/2004	01/15/2015
68233D-AR-8	ONCOR ELECTRIC DELIVERY				2FE	9,965,787		126.9680	12,696,800	10,000,000	0	9,976,490	1,557	0	7.000	7.032	MS	233,333	700,000	03/21/2003	09/01/2022
68268N-AD-5	ONEOK PARTNERS LP				2FE	4,101,360		127.0670	5,082,672	4,000,000	0	(1,481)	0	0	6.850	6.653	AO	57,844	274,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	84,295		119.5600	101,626	85,000											

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69362B-AY-8	PSEG POWER			1	2FE	999,110		109,4670	1,000,000	999,149	.0	.71	.0	.0	4.150	4.161	MS	12,219	41,039	09/14/2011	09/15/2021
694308-GD-3	PACIFIC GAS & EL				1FE	5,433,120		104,7790	6,000,000	5,858,363	.0	112,319	.0	.0	4.800	6.933	MS	96,000	288,000	10/09/2008	03/01/2014
694308-GL-5	PACIFIC GAS & EL				1FE	9,580,740		120,6900	9,000,000	9,368,459	.0	(65,520)	.0	.0	5.625	4.680	MN	43,594	506,250	09/22/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				1FE	13,829,340		136,1000	14,000,000	13,881,003	.0	14,853	.0	.0	8.250	8.433	AO	243,833	1,155,000	11/13/2008	10/15/2018
695114-BW-7	PACIFICORP				1FE	3,014,820		103,3680	3,000,000	3,001,562	.0	(2,471)	.0	.0	5.450	5.361	MS	48,142	163,500	11/16/2006	09/15/2013
695114-CG-1	PACIFICORP				1FE	3,584,098		134,3370	3,609,000	3,585,629	.0	.378	.0	.0	6.250	6.301	AO	47,619	225,563	07/08/2008	10/15/2037
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	5,123,050		134,4110	5,000,000	5,083,718	.0	(5,175)	.0	.0	7.240	7.013	AO	90,500	362,000	05/31/2002	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	2,884,437		135,6280	3,000,000	2,914,773	.0	3,882	.0	.0	6.710	7.046	JJ	92,822	201,300	05/31/2002	01/15/2026
695459-AD-9	PAETEC HOLDING CORP			1	3FE	820,058		107,2500	811,000	816,105	.0	(1,764)	.0	.0	8.875	8.589	JD	.200	71,976	07/26/2010	06/30/2017
704549-AK-0	PEABODY ENERGY CORP	LS			3FE	751,699		106,2500	750,000	751,648	.0	(51)	.0	.0	6.000	5.955	MN	5,750	22,500	10/29/2012	11/15/2018
704549-AK-0	PEABODY ENERGY CORP				3FE	6,365,408		106,2500	6,351,000	6,364,974	.0	(434)	.0	.0	6.000	5.954	MN	48,691	190,530	10/29/2012	11/15/2018
70865F-AA-1	PENN-AMER WATER CO				1FE	3,373,110		122,5650	3,000,000	3,197,958	.0	(34,919)	.0	.0	7.080	5.504	MN	35,400	212,400	04/30/2007	11/01/2017
708696-BS-7	PENNSYLVANIA ELECTRIC CO				2FE	266,770		104,8310	250,000	262,243	.0	(4,527)	.0	.0	5.125	1.166	AO	3,203	6,406	07/10/2012	04/01/2014
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	3,309,180		143,3330	3,000,000	3,258,864	.0	(9,165)	.0	.0	7.000	6.149	MS	70,000	210,000	08/01/2006	03/01/2029
71343P-AA-9	PEPSIAMERICAS INC				1FE	5,461,780		108,3000	5,208,000	5,311,371	.0	(48,102)	.0	.0	4.875	3.850	JJ	117,072	253,890	11/23/2009	01/15/2015
713448-BR-8	PEPSICO INC				1FE	10,401,583		107,0630	10,900,000	10,483,249	.0	45,406	.0	.0	3.125	3.683	MN	56,771	340,625	03/15/2012	11/01/2020
716495-AN-6	PETROHAWK ENERGY CORP	LS		1	2FE	151,712		113,7840	152,000	151,752	.0	.30	.0	.0	6.250	6.281	JD	.792	9,500	09/26/2011	06/01/2019
716495-AN-6	PETROHAWK ENERGY CORP				2FE	5,785,985		113,7840	5,797,000	5,787,526	.0	1,150	.0	.0	6.250	6.281	JD	30,193	362,313	09/26/2011	06/01/2019
717081-DA-8	PFIZER INC				1FE	9,987,500		110,1240	10,000,000	9,993,993	.0	2,143	.0	.0	5.350	5.375	MS	157,528	535,000	03/17/2009	03/15/2015
718172-AA-7	PHILIP MORRIS INTERNAT-W/I				1FE	22,198,180		121,1930	22,050,000	22,147,919	.0	(15,704)	.0	.0	5.650	5.551	MN	155,728	1,245,825	05/11/2009	05/16/2018
718172-AB-5	PHILIP MORRIS INTERNAT-W/I				2FE	2,065,560		101,6190	2,000,000	2,006,539	.0	(17,469)	.0	.0	4.875	3.966	MN	12,188	97,500	06/05/2009	05/16/2013
718172-AJ-8	PHILIP MORRIS INTERNAT-W/I				1FE	4,965,800		105,1520	5,000,000	4,976,349	.0	6,593	.0	.0	2.500	2.647	MN	15,625	125,000	05/10/2011	05/16/2016
718172-AT-6	PHILIP MORRIS INTERNAT-W/I				1FE	1,977,440		100,3400	2,000,000	1,978,123	.0	.683	.0	.0	2.500	2.629	FA	18,056	.0	08/14/2012	08/22/2022
718546-AA-2	PHILLIPS 66				2FE	1,995,260		111,6210	2,000,000	1,995,502	.0	.242	.0	.0	4.300	4.329	AO	21,500	47,539	03/07/2012	04/01/2022
723655-AB-2	PIONEER DRILLING COMPANY			1	4FE	4,619,269		108,7500	4,709,000	4,640,010	.0	9,475	.0	.0	9.875	10.208	MS	136,921	400,431	07/13/2012	03/15/2018
726505-AP-5	PLAINS EXP COMPANY			1	4FE	4,223,000		114,2500	4,223,000	4,223,000	.0	.0	.0	.0	6.875	6.875	FA	52,421	.0	10/23/2012	02/15/2023
72650R-AJ-1	PLAINS ALL AMER PIPELINE				2FE	2,779,110		108,2970	3,000,000	2,909,782	.0	32,777	.0	.0	5.250	6.595	JD	7,000	157,500	07/18/2008	06/15/2015
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	2,936,472		117,8890	2,948,000	2,942,189	.0	1,210	.0	.0	6.125	6.180	JJ	83,261	180,565	07/19/2007	01/15/2017
72650R-AP-7	PLAINS ALL AMER PIPELINE	LS			2FE	51,797		117,8890	52,000	51,898	.0	21	.0	.0	6.125	6.180	JJ	1,469	3,185	07/19/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	9,159,343		130,6210	9,000,000	9,146,979	.0	(2,546)	.0	.0	6.650	6.514	JJ	275,975	598,500	07/19/2007	01/15/2037
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	3,308,000		103,3750	3,308,000	3,308,000	.0	.0	.0	.0	9.000	9.000	AO	74,430	148,033	08/15/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC				1FE	862,050		119,8510	1,000,000	869,053	.0	1,976	.0	.0	5.951	7.086	MN	8,431	59,510	02/04/2009	05/18/2037
73179P-AH-9	POLYONE CORP			1	4FE	915,000		109,2500	915,000	915,000	.0	.0	.0	.0	7.375	7.375	MS	19,869	67,481	09/13/2010	09/15/2020
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	4,334,600		122,7660	3,970,000	4,237,253	.0	(36,153)	.0	.0	6.100	4.833	AO	51,125	242,170	03/10/2010	04/15/2019
737446-AA-2	POST HOLDINGS INC			1	4FE	6,568,010		109,5630	6,388,000	6,554,502	.0	(13,508)	.0	.0	7.375	6.902	FA	177,977	251,261	07/16/2012	02/15/2022
737662-BS-4	POTOMAC EDISON INC				2FE	5,227,750		112,9030	5,500,000	5,356,093	.0	32,303	.0	.0	5.800	6.588	AO	67,344	319,000	07/23/2008	10/15/2016
737679-DB-3	POTOMAC ELECTRIC PIWR CO				1FE	2,964,190		142,3020	3,000,000	2,966,171	.0	514	.0	.0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74254P-AK-8	PRINCIPAL LIFE INC FNDG				1FE	10,194,114		105,5960	10,400,000	10,365,615	.0	24,479	.0	.0	5.100	5.362	AO	111,973	530,400	07/21/2004	04/15/2014
7425AO-BD-1	PRINCIPAL LIFE GLOBAL				1FE	12,980,890		103,6400	13,000,000	12,997,084	.0	2,283	.0	.0	5.125	5.144	AO	140,653	666,250	10/07/2003	10/15/2013
742718-DX-4	PROCTER & GAMBLE CO FRN				1FE	3,800,000		99,9490	3,800,000	3,800,000	.0	.0	.0	.0	0.362	0.451	FIHAN	2,139	11,555	02/01/2012	02/06/2014
74340X-AB-7	PROLOGIS TRUST				2FE	3,325,812		100,6240	5,000,000	4,778,464	.0	997,924	.0	.0	5.500	31.805	MS	91,667	275,000	06/08/2011	03/01/2013
74340X-AM-3	PROLOGIS TRUST				2FE	914,563		120,7380	2,000,000	977,067	.0	21,272	.0	.0	6.625	22.389	MN	16,931	132,500	06/08/2011	05/15/2018
744320-AD-7	PRUDENTIAL FINANCIAL INC				2FE	4,292,257		104,6490	4,385,000	4,369,774	.0	11,273	.0	.0	4.750	5.034	AO	52,072	208,288	10/20/2004	04/01/2014
744320-AE-5	PRUDENTIAL FINANCIAL INC	LS			2FE	175,958		107,0350	176,000	175,978	.0	.5	.0	.0	5.100	5.103	MS	2,518	8,976	09/29/2004	09/20/2014
744320-AE-5	PRUDENTIAL FINANCIAL INC				2FE	11,821,162		107,0350	11,824,000	11,822,492	.0	.307	.0	.0	5.100	5.103	MS	169,182	603,024	09/29/2004	09/20/2014
744320-BC-8	PRUDENTIAL FINANCIAL INC	LS			2FE	281,177		119,9470	283,000	281,949	.0	.175	.0	.0	6.000	6.087	JD	1,415	16,980	11/28/2007	12/01/2017
744320-BC-8	PRUDENTIAL FINANCIAL INC				2FE	1,705,943		119,9470	1,717,000	1,710,626	.0	1,064	.0	.0	6.000	6.087	JD	8,585	103,020	11/28/2007	12/01/2017
74432R-AA-1	PRUDENTIAL FINANCIALS INC			2	1FE	2,786,340		102,9030	2,860,388	2,840,939	.0	7,856	.0	.0	4.350	4.982	MN	6,567	124,316	01/29/2010	05/12/2015
74438G-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	10,000,000		125,4840	10,000,000	10,000,000	.0	.0	.0	.0	7.245	7.245	JD	26,163	724,500	12/12/2001	12/18/2023
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,694,302		122,4810	3,315,000	3,574,356	.0	(40,430)	.0	.0	5.800	4.212	FA	80,113	192,270	11/20/2009	08/01/2018
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	5,288,415		108,9980	5,345,168	5,345,168	.0	.0	.0	.0	3.200	4.018	MN	32,839	180,960	03/25/2011	11/15/2020
74456Q-AT-3	PUBLIC SVC EL & GAS				1FE	5,304,209		104,7750	4,650,000	4,795,693	.0	(171,131)	.0	.0	6.330	2.502	MN	49,058	294,345	12/09/2009	11/01/2013
74456Q-AX-4	PUBLIC SVC EL & GAS				1FE	5,908,184		109,7310	6,200,000	5,956,462	.0	.0	.0	.0	3.500	4.105	FA	26,687	217,000	03/29/2011	08/15/2020
74531E-AB-8	PUGET SOUND ENERGY INC				1FE	3,709,965		122,7700	3,500,000	3,640,130	.0	(21,222)	.0	.0	6.740	5.871	MS	69,459	235,900	06/15/2009	06/15/2018</

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	1,999,900		125.7400	2,514,794	2,000,000	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
745867-AS-0	PULTE HOMES INC				3FE	5,242,705		106.0000	6,890,000	6,500,000	0	218,632	0	0	5.200	8.078	FA	127,689	338,000	03/23/2005	02/15/2015
747262-AA-1	QVC INC			1	2FE	3,778,789		110.3070	4,241,285	3,845,000	0	5,436	0	0	7.500	7.750	AO	72,094	288,375	09/22/2009	10/01/2019
74836H-AC-1	QUESTAR PIPELINE CO				1FE	11,081,512		117.4880	11,460,906	9,755,000	0	10,795,944	0	0	5.830	3.517	JD	47,393	568,717	08/24/2011	02/01/2018
74836J-AD-5	QUESTAR MARKET RESOURCES				3FE	11,511,130		105.3750	14,225,625	13,500,000	0	12,356,348	0	0	6.050	8.798	MS	272,250	816,750	04/09/2009	09/01/2016
74971X-AB-3	RRI ENERGY, INC.	LS			4FE	393,000		106.7500	419,528	393,000	0	0	0	0	7.625	7.625	JD	1,332	29,966	05/06/2009	06/15/2014
74971X-AB-3	RRI ENERGY, INC.				4FE	11,000		106.7500	11,743	11,000	0	0	0	0	7.625	7.625	JD	37	839	05/06/2009	06/15/2014
749866-AK-7	RREEF AMERICA II PRIVATE PLACEMENT				1	5,000,000		102.5240	5,126,197	5,000,000	0	0	0	0	4.180	4.180	MN	34,253	209,000	11/04/2010	11/02/2015
749866-AL-5	RREEF AMERICA II PRIVATE PLACEMENT				1	5,000,000		105.4980	5,274,910	5,000,000	0	0	0	0	4.850	4.850	MN	39,743	242,500	11/04/2010	11/02/2017
755111-BR-1	RAYTHEON CO	LS			1FE	199,510		114.3460	228,693	200,000	0	199,652	0	0	4.400	4.428	FA	3,324	8,800	11/12/2009	02/15/2020
755111-BR-1	RAYTHEON CO				1FE	1,795,590		114.3460	2,058,235	1,800,000	0	1,796,871	0	0	4.400	4.428	FA	29,920	79,200	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	3,803,193		106.2870	4,389,649	4,130,000	0	3,860,753	0	0	3.125	4.111	AO	27,247	129,063	12/10/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP				2FE	4,191,425		114.5010	4,923,560	4,300,000	0	4,247,124	0	0	5.950	6.324	MS	75,334	255,850	10/12/2007	09/15/2016
758202-AF-2	REED ELSEVIER CAPITAL				2FE	220,558		107.0820	214,164	200,000	0	212,917	0	0	7.750	1.462	JJ	7,147	7,750	05/14/2012	01/15/2014
75884R-AP-8	REGENCY CENTERS LP				2FE	1,867,040		109.0370	2,180,738	2,000,000	0	1,948,731	0	0	5.250	6.339	FA	43,750	105,000	09/28/2007	08/01/2015
75884R-AQ-6	REGENCY CENTERS LP				2FE	3,981,080		115.6160	4,624,632	4,000,000	0	3,990,130	0	0	5.875	5.938	JD	10,444	235,000	05/31/2007	06/15/2017
75886A-AE-8	REGENCY ENERGY PARTNERS	1			3FE	3,803,000		109.0000	4,145,270	3,803,000	0	0	0	0	6.875	6.875	JD	21,788	261,456	10/13/2010	12/01/2018
759509-AD-4	RELIANCE STEEL & ALUMINUM				2FE	18,551,651		113.8540	21,062,916	18,500,000	0	18,522,305	0	0	6.200	6.162	MN	146,561	1,147,000	04/18/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC	LS			2FE	1,229,619		109.8960	1,351,715	1,230,000	0	1,229,663	0	0	3.800	3.805	MN	5,972	46,740	05/02/2011	05/15/2018
760759-AL-4	REPUBLIC SERVICES INC				2FE	5,768,211		109.8960	6,340,970	5,770,000	0	5,768,420	0	0	3.800	3.805	MN	28,017	219,260	05/02/2011	05/15/2018
760943-AM-2	RES-CARE INC	1			4FE	2,200,000		111.0000	2,442,000	2,200,000	0	2,200,000	0	0	10.750	10.750	JJ	109,053	236,500	06/02/2011	01/15/2019
771196-AQ-5	ROCHE HDGS INC				1FE	3,746,601		105.0460	3,964,421	3,774,000	0	3,766,732	0	0	5.000	5.166	MS	62,900	188,700	02/18/2009	03/01/2014
771196-AS-1	ROCHE HDGS INC				1FE	14,249,220		124.3870	17,414,152	14,000,000	0	14,173,055	0	0	6.000	5.752	MS	280,000	840,000	08/05/2009	03/01/2019
771367-CB-3	ROCHESTER GAS & ELECTRIC				1FE	1,997,220		112.6010	2,252,026	2,000,000	0	1,998,008	0	0	5.900	5.918	JJ	54,411	118,000	06/24/2009	07/15/2019
77340R-AC-1	ROCKIES EXPRESS PIPELINE	LS			3FE	624,113		104.5000	653,125	625,000	0	624,436	0	0	6.850	6.869	JJ	19,741	42,813	06/24/2008	07/15/2018
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	7,364,528		104.5000	7,706,875	7,375,000	0	7,368,348	0	0	6.850	6.869	JJ	232,948	505,188	06/24/2008	07/15/2018
78116*-AA-5	WALGREEN Rubin James	2			1	517,172		113.5220	582,894	513,464	0	514,411	0	0	7.560	7.555	MON	3,235	38,818	09/28/2001	03/01/2016
78442F-AG-3	SLM CORP				2FE	939,590		99.9990	999,994	1,000,000	0	998,932	0	0	5.375	6.423	JJ	24,785	53,750	09/26/2005	01/15/2013
78442F-BG-2	SLM CORP				2FE	12,506,119		102.3750	14,844,375	14,500,000	0	14,052,150	0	0	5.000	6.969	AO	181,250	725,000	05/20/2004	10/01/2013
785583-AF-2	SABINE PASS LNG LP				4FE	1,856,030		110.2500	1,932,683	1,753,000	0	1,841,940	0	0	7.500	6.022	MN	11,321	117,300	09/07/2012	11/30/2016
785583-AJ-4	SABINE PASS LNG LP	1			4FE	580,150		101.7500	575,905	566,000	0	579,741	0	0	6.500	5.997	MN	7,665	0	11/01/2012	11/01/2020
78571C-AA-6	SABRE INC			1	4FE	3,394,160		106.5000	3,569,880	3,352,000	0	3,390,423	0	0	8.500	8.229	MN	36,406	147,209	07/25/2012	05/15/2019
78573A-AC-4	SABMILLER HOLDINGS INC				2FE	993,350		113.0050	1,130,049	1,000,000	0	993,419	0	0	4.950	4.993	JJ	22,825	24,475	01/10/2012	01/15/2042
786514-BP-3	SAFEWAY INC	LS			2FE	230,866		113.5350	262,266	231,000	0	230,906	0	0	6.350	6.358	FA	5,541	14,669	08/13/2007	08/15/2017
786514-BP-3	SAFEWAY INC				2FE	768,554		113.5350	873,083	769,000	0	768,686	0	0	6.350	6.358	FA	18,447	48,832	08/13/2007	08/15/2017
790849-AE-3	ST JUDE MEDICAL				1FE	5,064,450		104.7200	5,236,015	5,000,000	0	5,021,496	0	0	3.750	3.460	JJ	86,458	187,500	08/27/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL				1FE	14,452,435		113.8450	15,369,116	13,500,000	0	14,362,010	0	0	4.875	3.734	JJ	303,469	487,500	02/15/2012	07/15/2019
80007P-AL-3	SANDRIDGE ENERGY INC	1			4FE	2,562,528		109.5000	2,729,835	2,493,000	0	2,557,301	0	0	8.750	8.114	JJ	100,586	109,069	06/21/2012	01/15/2020
80808*-AE-2	SCHREIBER FOODS SERIES B			2	2	3,500,000		101.6500	3,557,742	3,500,000	0	3,500,000	0	0	3.570	3.570	MN	17,701	124,950	11/10/2010	11/10/2017
816851-AF-6	SEMPRA ENERGY				2FE	1,057,570		100.4280	1,004,276	1,000,000	0	1,000,674	0	0	6.000	5.061	FA	25,000	60,000	08/18/2005	02/01/2013
816851-AJ-8	SEMPRA ENERGY				2FE	3,440,815		122.6360	4,292,257	3,500,000	0	3,462,946	0	0	6.150	6.382	JD	9,567	215,250	07/23/2008	06/15/2018
81760N-AN-9	SERVICEMASTER COMPANY	1			4FE	1,923,789		104.2500													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-EY-5	SOUTHERN CAL EDISON				1FE	6,383,075	112.1000	7,006,263	6,250,000	6,315,439	0	(19,659)	0	0	5.000	4.626	JJ	144,097	312,500	04/29/2009	01/15/2016
84265V-AA-3	SOUTHERN COPPER CORP				2FE	4,380,534	128.0820	5,763,699	4,500,000	4,389,921	0	1,765	0	0	7.500	7.730	JJ	144,375	337,500	09/13/2006	07/27/2035
84265V-AB-1	SOUTHERN COPPER CORP	LS			2FE	168,089	111.0130	188,722	170,000	169,353	0	219	0	0	6.375	6.535	JJ	4,636	10,838	01/09/2006	07/27/2015
84265V-AB-1	SOUTHERN COPPER CORP				2FE	2,819,352	111.0130	3,163,876	2,850,000	2,839,616	0	3,519	0	0	6.375	6.528	JJ	77,722	181,688	01/09/2006	07/27/2015
84265V-AF-2	SOUTHERN COPPER CORP	LS			2FE	1,843,655	102.0050	1,887,087	1,850,000	1,843,674	0	19	0	0	3.500	3.541	MN	9,533	0	11/05/2012	11/08/2022
84265V-AF-2	SOUTHERN COPPER CORP				2FE	2,142,626	102.0050	2,193,101	2,150,000	2,142,648	0	22	0	0	3.500	3.541	MN	11,078	0	11/05/2012	11/08/2022
843646-AF-7	SOUTHERN POWER				2FE	9,080,780	109.5270	10,541,935	9,625,000	9,473,183	0	54,156	0	0	4.875	5.549	JJ	216,362	469,219	02/04/2004	07/15/2015
845437-BE-1	SOUTHWESTERN ELEC POWER				2FE	1,051,741	107.1360	1,167,779	1,090,000	1,075,526	0	5,692	0	0	5.375	6.000	AO	12,368	58,588	05/01/2008	04/15/2015
845437-BG-6	SOUTHWESTERN ELEC POWER				2FE	4,238,592	106.2580	4,818,796	4,535,000	4,416,072	0	42,829	0	0	4.900	6.046	JJ	111,108	222,215	05/22/2008	07/01/2015
84755T-AB-3	SPECTRA ENERGY CAPITAL				2FE	392,936	103.4880	388,081	375,000	388,254	0	(4,683)	0	0	5.900	0.863	MS	6,515	0	09/26/2012	09/15/2013
852060-AD-4	SPRINT CORP (FON GROUP)				4FE	3,232,125	104.0000	3,978,000	3,825,000	3,263,971	0	16,161	0	0	6.875	8.583	MN	33,602	262,969	11/30/2010	11/15/2028
852061-AK-6	SPRINT CORP NEXTEL				3FE	7,374,375	123.5000	8,336,250	6,750,000	7,309,089	0	(65,286)	0	0	9.000	7.240	MN	77,625	624,375	02/08/2012	11/15/2018
852061-AS-9	SPRINT CORP NEXTEL	LS			4FE	2,602,000	102.7500	2,673,555	2,602,000	2,602,000	0	0	0	0	6.000	6.000	MN	20,382	0	11/08/2012	11/15/2022
854403-AB-8	STANFORD UNIVERSITY				1FE	1,994,480	110.9570	2,219,140	2,000,000	1,997,071	0	773	0	0	4.250	4.296	MN	14,167	85,000	04/23/2009	05/01/2016
857449-AB-8	STATE STREET BANK & TRUST				1FE	4,982,300	118.5400	5,926,980	5,000,000	4,991,209	0	1,207	0	0	5.250	5.284	AO	55,417	262,500	09/17/2003	10/15/2018
857477-AH-6	STATE STREET CORP	LS			1FE	106,556	106.0630	113,487	107,000	106,707	0	86	0	0	2.875	2.965	MS	974	3,076	03/02/2011	03/07/2016
857477-AH-6	STATE STREET CORP				1FE	9,851,944	106.0630	10,492,783	9,893,000	9,865,924	0	7,923	0	0	2.875	2.965	MS	90,068	284,424	03/02/2011	03/07/2016
858119-AH-3	STEEL DYNAMICS INC	1			3FE	1,765,000	101.2500	1,787,063	1,765,000	1,765,000	0	0	0	0	6.750	6.750	AO	29,784	119,138	01/15/2008	04/01/2015
85915F-AF-8	STERICYCLE, INC. PP				2Z	6,000,000	100.3780	6,022,681	6,000,000	6,000,000	0	0	0	0	2.680	2.680	JD	8,487	0	10/09/2012	12/12/2019
864486-AE-5	SUBURBAN PROPANE PARTNRS	1			3FE	1,186,089	107.7500	1,241,280	1,152,000	1,185,820	0	(270)	0	0	7.500	6.599	AO	21,600	0	12/19/2012	10/01/2018
867363-AE-3	SUNGARD DATA SYSTEMS				4FE	1,161,808	103.1250	1,422,094	1,379,000	1,344,595	0	30,709	0	0	4.875	7.411	JJ	30,999	67,226	07/20/2005	01/15/2014
86765B-AF-6	SUNOCO LOGISTICS PARTNER				2FE	2,999,850	107.4010	3,222,021	3,000,000	2,999,405	0	60	0	0	8.750	8.752	FA	99,167	262,500	02/03/2009	02/15/2014
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	2,990,160	112.0980	3,362,925	3,000,000	2,992,275	0	840	0	0	5.500	5.543	FA	62,333	165,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	1,998,960	108.8250	2,176,500	2,000,000	1,999,009	0	96	0	0	4.650	4.656	FA	35,133	96,358	07/28/2011	02/15/2022
86787G-AD-4	SUNTRUST BANK ATLANTA				2FE	3,018,510	109.6090	3,288,261	3,000,000	3,007,612	0	(1,671)	0	0	5.200	5.129	JJ	71,067	156,000	01/11/2005	01/17/2017
87311X-AB-4	TIW TELECOM HOLDINGS INC	1			3FE	487,537	109.5000	537,645	491,000	488,364	0	383	0	0	8.000	8.125	MS	13,093	39,280	08/04/2010	03/01/2018
87612E-AN-6	TARGET CORP	LS			1FE	1,090,310	117.9370	1,261,926	1,070,000	1,080,006	0	(2,504)	0	0	5.875	5.579	JJ	28,987	62,863	04/17/2009	07/15/2016
87612E-AN-6	TARGET CORP				1FE	3,525,674	117.9370	4,080,620	3,460,000	3,492,356	0	(8,096)	0	0	5.875	5.579	JJ	93,732	203,275	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	11,992,431	117.6750	14,593,991	12,402,000	12,197,725	0	39,540	0	0	5.375	5.804	MN	111,101	666,608	08/26/2009	05/01/2017
87612E-AS-5	TARGET CORP				1FE	4,044,000	122.9150	4,916,588	4,000,000	4,026,600	0	(4,442)	0	0	6.000	5.845	JJ	110,667	240,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	5,078,200	146.4900	7,324,475	5,000,000	5,073,341	0	(1,084)	0	0	7.000	6.876	JJ	161,389	350,000	01/17/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	978,590	102.3990	1,023,989	1,000,000	978,784	0	194	0	0	4.000	4.125	JJ	20,556	0	06/21/2012	07/01/2042
880349-AN-5	TENNECO INC	1			3FE	3,529,950	108.5000	3,792,075	3,495,000	3,523,009	0	(6,613)	0	0	7.750	7.489	FA	102,326	270,863	11/30/2011	08/15/2018
880349-AQ-8	TENNECO INC	LS			3FE	1,938,000	108.8750	2,109,998	1,938,000	1,938,000	0	0	0	0	6.875	6.875	JD	5,922	133,238	03/16/2011	12/15/2020
88160Q-AB-9	TESORO LOGISTICS LP/CORP	1			4FE	3,155,000	103.7500	3,273,313	3,155,000	3,155,000	0	0	0	0	5.875	5.875	AO	55,092	0	09/07/2012	10/01/2020
882440-AN-0	TEXAS GAS TRANSMISSION				2FE	3,051,960	126.5110	3,795,327	3,000,000	3,038,359	0	(1,475)	0	0	7.250	7.107	JJ	100,292	217,500	08/28/1998	07/15/2027
882440-AS-9	TEXAS GAS TRANSMISSION				2FE	8,157,978	108.1700	9,735,300	9,000,000	8,671,325	0	122,174	0	0	4.600	6.249	JD	34,500	414,000	04/18/2008	06/01/2015
882491-AQ-6	TEXAS INDUSTRIES INC	1			5FE	2,880,000	107.2500	3,088,800	2,880,000	2,880,000	0	0	0	0	9.250	9.250	FA	100,640	266,400	01/28/2011	08/15/2020
887317-AC-9	TIME WARNER INC				2FE	5,044,500	117.0560	5,852,805	5,000,000	5,020,675	0	(4,730)	0	0	5.875	5.752	MN	37,535	293,750	04/18/2007	11/15/2016
887317-AH-8	TIME WARNER INC				2FE	2,981,520	120.7380	3,622,137	3,000,000	2,982,091	0	244	0								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902905-AM-0	USX CORP				2FE	1,253,830		1,002,484	1,000,000	1,001,529	0	(39,927)	0	0	9.125	4.977	JJ	42,076	91,250	08/19/2005	01/15/2013
90321N-AA-0	UR FINANCING ESCROW CORP	LS		1	3FE	369,000		107,750	369,000	369,000	0	0	0	0	5.750	5.750	JJ	9,784	7,426	02/24/2012	07/15/2018
90321N-AB-8	UR FINANCING ESCROW CORP			1	4FE	1,803,530		1,097,500	1,751,000	1,797,385	0	(6,145)	0	0	7.375	6.776	MN	16,501	88,243	05/15/2020	
90321N-AC-6	UR FINANCING ESCROW CORP			1	4FE	2,387,165		1,117,500	2,613,833	2,339,000	0	(4,118)	0	0	7.625	7.284	AO	37,651	107,009	02/24/2012	04/15/2022
90333L-AE-2	US CONCRETE INC				5	1,246,160		125,000	1,557,500	1,246,096	0	(33)	0	0	9.500	9.582	MJSD	9,864	118,370	12/27/2010	08/31/2015
904851-AA-0	UNIONBANCAL CORPORATION	LS			1FE	64,764		103,940	65,000	64,970	0	28	0	0	5.250	5.297	JD	142	3,413	12/03/2003	12/16/2013
904851-AA-0	UNIONBANCAL CORPORATION				1FE	6,909,826		103,940	6,935,000	6,931,815	0	2,978	0	0	5.250	5.297	JD	15,170	364,088	12/03/2003	12/16/2013
907818-CT-3	UNION PACIFIC CORP				2FE	2,948,310		106,000	3,180,012	3,000,000	0	6,123	0	0	5.375	5.604	MN	26,875	161,250	06/18/2004	05/01/2014
907818-CW-6	UNION PACIFIC CORP				2FE	5,867,234		117,3060	6,472,956	5,518,000	0	(46,538)	0	0	5.650	4.588	MN	51,961	311,767	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP	LS			2FE	31,200		121,3150	30,000	30,853	0	(130)	0	0	5.700	5.105	FA	646	1,710	03/03/2010	08/15/2018
907818-DA-3	UNION PACIFIC CORP				2FE	12,526,785		121,3150	14,630,589	12,060,000	0	(50,674)	0	0	5.700	5.124	FA	259,692	687,420	03/03/2010	08/15/2018
91019P-CJ-9	UNITED DOMINION REALTY				2FE	3,288,460		104,0890	3,643,129	3,500,000	0	37,201	0	0	5.130	6.317	AO	37,905	179,550	10/11/2007	01/15/2014
911312-AK-2	UNITED PARCEL SERVICE	LS			1FE	22,984		121,5290	23,000	22,987	0	1	0	0	5.125	5.134	AO	295	1,179	03/19/2009	04/01/2019
911312-AK-2	UNITED PARCEL SERVICE				1FE	5,983,606		121,5290	7,263,788	5,977,000	0	(606)	0	0	5.125	5.111	AO	76,580	306,321	03/20/2009	04/01/2019
913017-BM-0	UNITED TECHNOLOGIES				1FE	11,313,550		118,8190	13,070,046	11,000,000	0	(34,097)	0	0	5.375	4.965	JD	26,278	591,250	04/24/2009	12/15/2017
913017-BU-2	UNITED TECHNOLOGIES CORP				1FE	9,991,400		102,9010	10,290,090	10,000,000	0	907	0	0	1.800	1.818	JD	15,000	90,000	05/24/2012	06/01/2017
913017-BY-4	UNITED TECHNOLOGIES	LS			1FE	768,569		101,4240	779,953	769,000	0	81	0	0	1.200	1.219	JD	769	4,614	05/24/2012	06/01/2015
913017-BY-4	UNITED TECHNOLOGIES				1FE	4,228,631		101,4240	4,291,262	4,231,000	0	443	0	0	1.200	1.219	JD	4,231	25,386	05/24/2012	06/01/2015
91324P-BJ-0	UNITEDHEALTH GROUP INC	LS			1FE	5,432,052		121,6750	6,615,443	5,437,000	0	459	0	0	6.000	6.012	FA	123,239	326,220	02/04/2008	02/15/2018
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	2,560,668		121,6750	3,118,517	2,563,000	0	216	0	0	6.000	6.012	FA	58,095	153,780	02/04/2008	02/15/2018
91324P-BT-8	UNITEDHEALTH GROUP INC	LS		1	1FE	188,961		106,4260	202,209	190,000	0	90	0	0	3.375	3.440	MN	819	6,502	11/07/2011	11/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	4,783,689		106,4260	5,119,071	4,810,000	0	2,280	0	0	3.375	3.440	MN	20,743	164,592	11/07/2011	11/15/2021
91359P-AE-0	UNIVERSAL HOSPITAL SERV				4FE	3,102,429		99,5630	3,647,970	3,664,000	0	110,125	0	0	3.902	8.124	JD	11,914	150,814	06/22/2010	06/01/2015
91913Y-AL-4	VALERO ENERGY CORP	LS			2FE	71,677		122,8940	89,713	73,000	0	19	0	0	6.625	6.766	JD	215	4,836	07/27/2007	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,837,723		122,8940	6,055,002	4,927,000	0	1,299	0	0	6.625	6.766	JD	14,507	326,414	07/27/2007	06/15/2037
91914C-AC-1	VALERO LOGISTICS				3FE	8,745,630		100,6520	8,646,041	8,590,000	0	(31,760)	0	0	6.050	5.671	MS	153,021	519,695	08/27/2009	03/15/2013
92239M-AD-3	VECTREN UTILITY HOLDINGS				1FE	4,987,300		102,4840	5,124,195	5,000,000	0	1,537	0	0	5.250	5.283	FA	109,375	262,500	07/24/2003	08/01/2013
92276M-AY-1	VENTAS REALTY LP VTR			1	2FE	4,502,300		107,4130	4,833,576	4,500,000	0	(345)	0	0	4.000	3.991	AO	30,500	96,500	04/12/2012	04/30/2019
92276M-BA-2	VENTAS REALTY LP VTR			1	2FE	9,973,900		100,0260	10,002,630	10,000,000	0	191	0	0	2.000	2.053	FA	10,000	0	12/06/2012	02/15/2018
92343V-AF-1	VERIZON COMMUNICATIONS				1FE	4,992,740		131,1120	6,555,575	5,000,000	0	4,992,945	0	0	6.250	6.260	AO	78,125	312,500	05/17/2007	04/01/2037
92343V-AG-9	VERIZON COMMUNICATIONS				1FE	9,969,400		117,3140	11,731,410	10,000,000	0	3,044	0	0	5.500	5.540	AO	137,500	550,000	04/19/2007	04/01/2017
92343V-AL-8	VERIZON COMMUNICATIONS				1FE	3,781,406		120,0430	4,321,562	3,600,000	0	(20,625)	0	0	5.500	4.748	FA	74,800	198,000	12/08/2009	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS				1FE	5,488,650		122,9130	6,145,650	5,000,000	0	(54,028)	0	0	6.100	4.672	AO	64,389	305,000	12/04/2009	04/15/2018
92343V-AQ-7	VERIZON COMMUNICATIONS				1FE	1,240,986		138,7930	1,732,140	1,248,000	0	608	0	0	8.750	8.836	MN	18,200	109,200	10/30/2008	11/01/2018
92343V-AW-4	VERIZON COMMUNICATIONS				1FE	1,966,660		130,1380	2,602,758	2,000,000	0	1,967,179	0	0	6.000	6.122	AO	30,000	120,000	03/23/2011	04/01/2041
92344G-AW-6	VERIZON GLOBAL FDG CORP				1FE	5,515,384		110,9170	6,189,180	5,580,000	0	8,772	0	0	4.900	5.087	MS	80,507	273,420	03/04/2008	09/15/2015
925524-AX-8	CBS CORP				2FE	990,136		135,0890	1,350,892	1,000,000	0	990,811	0	0	6.875	6.954	AO	11,649	68,750	10/27/2006	04/30/2036
925524-BB-5	CBS CORP				2FE	5,633,544		115,8990	6,761,536	5,834,000	0	25,426	0	0	6.250	6.823	AO	61,784	364,625	07/07/2008	04/30/2016
92552V-AF-7	VIASAT INC			1	4FE	2,133,000		104,5000	2,228,985	2,133,000	0	0	0	0	6.875	6.875	JD	6,518	73,322	08/27/2012	06/15/2020
92552V-AG-5	VIASAT INC			1	4FE	3,559,365		104,5000	3,593,755	3,439,000	0	(4,460)	0	0	6.875	6.138	JD	10,508	118,216	09/27/2012	06/15/2020
92553P-AC-6	VIACOM INC-CLASS B				2FE	2,359,400		135,3460	2,733,991	2,020,000	0	(6,155)	0	0	6.750	5.526	AO	32,573	136,350	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	8,155,040		119,4360	9,554,904	8,000,000	0	(13,745)	0	0	5.625	5.370	MS	132,500	450,000	09/24/20	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
929903-CH-3	WACHOVIA CORP				1FE	6,033,020		114.6210	6,000,000	6,014,800	.0	(3,554)	.0	.0	5.625	5.549	AO	71,250	337,500	04/19/2007	10/15/2016
931142-CJ-0	WAL-MART STORES				1FE	2,994,690		122.4600	3,000,000	2,996,743	.0	.494	.0	.0	5.800	5.823	FA	65,733	174,000	08/17/2007	02/15/2018
931142-CK-7	WAL-MART STORES				1FE	6,996,340		140.2410	7,000,000	6,995,809	.0	.57	.0	.0	6.500	6.504	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CZ-4	WAL-MART STORES				1FE	1,992,380		108.7700	2,000,000	1,993,776	.0	.681	.0	.0	3.250	3.295	AO	11,917	65,000	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	12,947,740		120.6220	13,000,000	12,967,672	.0	4,894	.0	.0	6.100	6.154	MS	233,494	793,000	03/03/2008	03/15/2018
94874R-CN-4	WEINGARTEN REALTY INVEST				2FE	9,481,570		103.4930	9,750,000	9,708,284	.0	37,970	.0	.0	4.857	5.285	MS	139,436	473,558	03/21/2006	01/15/2014
949746-FJ-5	WELLS FARGO & CO				1FE	984,990		103.3860	1,000,000	997,909	.0	2,430	.0	.0	4.950	5.213	AO	10,313	49,500	12/15/2006	10/16/2013
949746-FS-5	WELLS FARGO & CO	LS			1FE	191,824		105.1620	200,000	198,329	.0	1,210	.0	.0	4.625	5.298	AO	1,953	9,250	11/10/2006	04/15/2014
949746-FS-5	WELLS FARGO & CO				1FE	767,296		105.1620	800,000	793,317	.0	4,840	.0	.0	4.625	5.298	AO	7,811	37,000	11/10/2006	04/15/2014
95235L-AK-6	WEST CORP LOAN				4FE	4,168,508		101.7500	4,200,000	4,169,976	.0	1,467	.0	.0	0.209	0.350	MJSD	415	154,859	08/10/2012	06/30/2018
96950F-AD-6	WILLIAMS PARTNERS				2FE	2,997,592		115.0970	3,000,000	2,998,146	.0	.179	.0	.0	5.250	5.259	MS	46,375	157,500	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP				3FE	4,393,243		112.5000	4,085,000	4,323,019	.0	(40,897)	.0	.0	7.875	6.449	MN	53,616	321,694	11/21/2011	11/01/2017
97381W-AU-8	WINDSTREAM CORP	1			3FE	4,936,000		105.2500	4,936,000	4,936,000	.0	.0	.0	.0	7.500	7.500	AO	92,550	370,200	05/17/2011	04/01/2023
976707-AN-9	WISCONSIN GAS CO				1FE	3,862,920		111.0920	4,000,000	3,956,338	.0	13,359	.0	.0	5.200	5.609	JD	17,333	208,000	06/09/2004	12/01/2015
976826-BG-1	WISCONSIN POWER & LIGHT	LS			1FE	1,081,190		117.8850	1,000,000	1,066,618	.0	(8,808)	.0	.0	5.000	3.838	JJ	23,056	50,000	04/20/2011	07/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	2,994,990		115.2200	3,000,000	2,995,993	.0	.434	.0	.0	4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
976843-BG-6	WISCONSIN PUB SERV				1FE	5,000,000		114.7480	5,000,000	5,000,000	.0	.0	.0	.0	6.375	6.375	JD	26,563	318,750	12/01/2008	12/01/2015
98310W-AD-0	WYNDHAM WORLDWIDE				2FE	5,748,060		111.2610	6,000,000	5,916,592	.0	54,026	.0	.0	9.875	11.000	MN	98,750	592,500	05/13/2009	05/01/2014
98385X-AP-1	XTO ENERGY INC				1FE	4,976,950		122.7140	5,000,000	4,985,649	.0	2,173	.0	.0	5.500	5.561	JD	12,222	275,000	04/15/2008	06/15/2018
G9284#-AX-5	VITOL FINANCE PP	E			.2	6,000,000		104.7370	6,000,000	6,000,000	.0	.0	.0	.0	5.010	5.010	JJ	127,755	300,600	07/22/2011	07/30/2018
012873-AK-1	ALBERTA ENERGY	A			2FE	8,578,800		129.5700	10,365,632	8,505,247	.0	(13,956)	.0	.0	7.375	6.764	MN	98,333	598,080	11/09/2006	11/01/2031
013716-AV-7	ALCAN INC	A			1FE	4,821,550		109.2940	5,000,000	4,930,400	.0	26,091	.0	.0	5.000	5.622	JD	20,833	250,000	05/20/2008	06/01/2015
013716-AW-5	ALCAN INC	A			1FE	2,813,830		126.5480	3,000,000	2,833,100	.0	3,364	.0	.0	5.750	6.213	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AC-4	APACHE FINANCE CANADA				1FE	22,109,551		108.0350	26,279,465	24,325,000	.0	242,417	.0	.0	4.375	5.558	MN	135,984	1,064,219	03/09/2009	05/15/2015
06415C-AA-7	BANK OF NOVA SCOTIA	A			1FE	9,745,418		104.9610	10,233,698	9,746,579	.0	.885	.0	.0	2.150	2.160	FA	86,179	209,625	07/26/2011	08/03/2016
06415C-AC-3	BANK OF NOVA SCOTIA	A			1FE	4,993,600		104.1200	5,000,000	4,994,698	.0	1,098	.0	.0	1.950	1.977	JJ	40,896	48,750	01/20/2012	01/30/2017
06417E-6E-8	BNS CO	A			1FE	3,700,000		100.0000	3,700,000	3,700,000	.0	.0	.0	.0	0.330	0.470	FIHAN	2,250	5,521	07/17/2012	08/15/2013
067901-AL-2	BARRICK GOLD CORP				2FE	2,998,186		105.7370	3,000,000	2,998,253	.0	.66	.0	.0	3.850	3.857	AO	28,875	57,108	06/14/2012	04/01/2022
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A			1FE	3,994,186		142.2430	4,000,000	3,995,177	.0	105	.0	.0	7.400	7.411	JD	24,667	296,000	07/25/2002	12/01/2031
136375-BH-4	CANADIAN NATL RAILWAYS	A			1FE	1,938,385		100.7880	2,000,000	1,998,001	.0	8,049	.0	.0	4.400	4.829	MS	25,911	88,000	04/06/2004	03/15/2013
136375-BM-3	CANADIAN NATL RAILWAYS	A			1FE	3,226,510		115.8590	3,500,000	3,357,725	.0	35,510	.0	.0	5.800	7.160	JD	16,917	203,000	11/17/2008	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAYS	A			1FE	1,950,280		136.1710	2,000,000	1,954,273	.0	.827	.0	.0	6.200	6.389	JD	10,333	124,000	08/10/2007	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS	A			1FE	5,861,024		120.4760	5,920,000	5,882,458	.0	6,163	.0	.0	5.850	5.997	MN	44,252	346,320	10/08/2008	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAYS	A			1FE	13,969,797		120.0970	13,300,000	13,747,729	.0	(73,584)	.0	.0	5.550	4.818	MN	94,319	738,150	12/04/2009	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY	A			1FE	2,405,979		120.6200	2,150,000	2,357,215	.0	(29,335)	.0	.0	5.550	3.782	MS	39,775	119,325	04/19/2011	03/01/2019
136385-AC-5	CANADIAN NATL RESOURCES	A			2FE	1,660,050		132.8420	1,500,000	1,639,304	.0	(3,691)	.0	.0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AF-8	CANADIAN NATL RESOURCES	A			2FE	1,234,393		107.6590	1,250,000	1,245,316	.0	2,232	.0	.0	4.900	5.105	JD	5,104	61,250	04/15/2008	12/01/2014
136385-AH-4	CANADIAN NATL RESOURCES	A			2FE	5,110,900		116.6130	5,000,000	5,054,579	.0	(13,317)	.0	.0	6.000	5.660	FA	113,333	300,000	04/22/2008	08/15/2016
136385-AK-7	CANADIAN NATL RESOURCES	A			2FE	5,028,550		117.7600	5,000,000	5,014,555	.0	(2,935)	.0	.0	5.700	5.622	MN	36,417	285,000	04/19/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES	A			2FE	3,113,680		128.4850	3,000,000	3,111,323	.0	(2,096)	.0	.0	6.250	5.956	MS	55,208	187,500	08/26/2011	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A			2FE	2,785,530		120.5990	3,000,000	2,798,260	.0	2,966	.0	.0	5.950	6.490	MN	22,808	178,500	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY	A			2FE	7,387,178		121.2330	7,56												

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655422-AU-7	NORANDA INC	A			2FE	4,573,950		5,611,350	5,000,000	4,791,959	.0	38,959	.0	.0	5.500	6.592	JD	12,222	275,000	04/26/2006	06/15/2017
67000X-AL-0	NOVELIS INC	A		1	4FE	1,495,000		1,648,238	1,495,000	1,495,000	.0		.0	.0	8.375	8.375	JD	5,565	125,206	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP	A			2FE	6,990,690		8,920,442	7,000,000	6,991,143	.0	.192	.0	.0	7.200	7.211	MN	84,000	511,630	10/31/2001	11/01/2031
71644E-AE-2	PETRO-CANADA	A			2FE	2,298,500		143,7890	2,000,000	2,238,128	.0	(10,789)	.0	.0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA	A			2FE	1,818,880		122,8420	2,000,000	1,833,891	.0	3,155	.0	.0	5.950	6.669	MN	15,206	119,000	07/06/2007	05/15/2035
71644E-AH-5	PETRO-CANADA	A			2FE	3,993,160		4,862,640	4,000,000	3,995,481	.0	640	.0	.0	6.050	6.073	MN	30,922	242,000	05/12/2008	05/15/2018
73755L-AE-7	POTASH CORP	A			2FE	5,998,220		106,1760	6,000,000	5,999,115	.0	333	.0	.0	5.250	5.256	MN	40,250	315,000	04/28/2009	05/15/2014
73755L-AJ-6	POTASH CORP	A			2FE	5,979,120		109,3770	6,000,000	5,984,739	.0	2,794	.0	.0	3.250	3.306	JD	16,250	195,000	11/22/2010	12/01/2017
73755L-AK-3	POTASH CORP	A			2FE	1,972,040		121,1700	2,000,000	1,972,722	.0	389	.0	.0	5.625	5.723	JD	9,375	112,500	11/22/2010	12/01/2040
74819R-AG-1	QUEBECOR MEDIA INC	A		1	4FE	2,765,734		102,5000	2,719,000	2,728,482	.0	(7,005)	.0	.0	7.750	7.451	JD	9,365	210,723	07/17/2006	03/15/2016
74819R-AK-2	QUEBECOR MEDIA INC	A		1	4FE	580,783		102,5000	618,000	600,049	.0	4,681	.0	.0	7.750	8.813	JD	2,129	47,895	03/31/2008	03/15/2016
74819R-AN-6	QUEBECOR MEDIA INC	A			4FE	1,778,000		105,3750	1,778,000	1,778,000	.0	.0	.0	.0	5.750	5.752	JD	4,544	18,175	10/03/2012	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS	A			2FE	5,015,300		126,4470	5,000,000	5,009,401	.0	(1,409)	.0	.0	6.800	6.757	FA	128,444	340,000	08/05/2008	08/15/2018
77531Q-AD-0	ROGERS WIRELESS INC	A			2FE	2,987,160		106,5370	2,976,000	2,977,522	.0	(1,483)	.0	.0	6.375	6.319	MS	63,240	189,720	12/21/2004	03/01/2014
77531Q-AM-0	ROGERS WIRELESS INC	A			2FE	10,068,268		113,8850	9,365,000	9,598,641	.0	(96,490)	.0	.0	7.500	6.264	MS	206,810	702,375	06/13/2007	03/15/2015
867229-AC-0	SUNCOR ENERGY INC	A			2FE	2,226,160		133,7970	2,000,000	2,196,730	.0	(5,249)	.0	.0	7.150	6.259	FA	59,583	143,000	05/02/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A			2FE	4,812,460		120,9640	6,000,000	4,832,404	.0	3,515	.0	.0	5.950	6.233	JD	24,792	297,500	07/17/2006	12/01/2034
86722T-AA-0	SUNCOR ENERGY INC	A			2FE	6,545,415		121,9360	6,570,000	6,554,412	.0	2,293	.0	.0	6.100	6.151	JD	33,398	400,770	08/21/2008	06/01/2018
87425E-AJ-2	TALISMAN ENERGY INC	A			2FE	4,390,400		112,2260	5,000,000	4,439,639	.0	9,042	.0	.0	5.850	6.802	FA	121,875	292,500	06/28/2006	02/01/2037
87425E-AL-7	TALISMAN ENERGY INC	A			2FE	1,991,920		128,7940	2,000,000	1,993,932	.0	681	.0	.0	7.750	7.809	JD	12,917	155,000	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED	A			2FE	2,973,300		113,3590	3,000,000	2,976,010	.0	466	.0	.0	6.125	6.190	AO	45,938	183,750	01/19/2006	10/01/2035
878742-AF-2	TECK RESOURCES LIMITED	A			2FE	4,923,503		110,1680	5,063,000	5,005,095	.0	18,646	.0	.0	5.375	5.826	AO	68,034	272,136	02/27/2008	10/01/2015
878742-AZ-8	TECK RESOURCES LIMITED	A		1	2FE	998,080		105,4920	1,000,000	998,031	.0	(49)	.0	.0	5.400	5.413	FA	21,450	.0	07/30/2012	02/01/2043
878744-AA-9	TECK RESOURCES LIMITED	A			2FE	3,988,200		103,0100	4,000,000	3,989,394	.0	1,194	.0	.0	3.000	3.047	MS	40,000	61,000	02/16/2012	03/01/2019
87971K-AG-2	TEMBEC INDUSTRIES INC	A		1	4FE	5,786,995		106,0000	6,160,720	5,796,299	.0	4,079	.0	.0	11.250	11.251	JD	29,060	608,231	09/28/2012	12/15/2018
884903-BA-2	THOMSON CORPORATION	A			1FE	3,525,552		102,8130	3,600,000	3,589,426	.0	18,462	.0	.0	5.950	6.507	JJ	98,770	214,200	03/25/2009	07/15/2013
884903-BB-0	THOMSON CORPORATION	A			1FE	21,545,490		124,9220	18,775,000	21,074,463	.0	(376,330)	.0	.0	6.500	3.964	JJ	562,728	1,220,375	11/15/2011	07/15/2018
891145-LV-4	TORONTO-DOMINION BANK	A			1FE	6,990,130		104,1920	7,000,000	6,994,719	.0	1,948	.0	.0	2.200	2.230	JJ	65,022	154,000	07/22/2010	07/29/2015
893526-BY-2	TRANS-CANADA PIPELINES	A			1FE	2,063,040		127,2940	2,000,000	2,042,855	.0	(5,605)	.0	.0	7.125	6.687	JJ	65,708	142,500	01/13/2009	01/15/2019
893526-DG-5	TRANS-CANADA PIPELINES	A			1FE	14,774,698		108,3630	15,750,000	15,404,301	.0	154,582	.0	.0	4.875	6.034	JJ	354,047	767,813	08/14/2008	01/15/2015
893526-DH-3	TRANS-CANADA PIPELINES	A			1FE	4,494,645		106,1860	4,500,000	4,497,208	.0	1,055	.0	.0	3.400	3.426	JD	12,750	153,000	05/26/2010	06/01/2015
893526-DJ-9	TRANS-CANADA PIPELINES	A			1FE	1,495,290		132,8800	1,500,000	1,495,350	.0	63	.0	.0	6.100	6.123	JD	7,625	91,500	05/26/2010	06/01/2040
89352H-AF-6	TRANS-CANADA PIPELINES	A			1FE	39,833,646		125,8880	35,518,000	38,567,301	.0	(466,452)	.0	.0	6.500	4.735	FA	872,164	2,308,670	02/28/2011	08/15/2018
895945-B*-3	TRICAN WELL SVCS PP	L			.2	3,500,000		105,6350	3,500,000	3,500,000	.0	.0	.0	.0	5.290	5.290	AO	32,401	185,150	04/22/2011	04/28/2018
92658T-AM-0	VIDEOTRON LTD	A		1	3FE	854,895		106,5000	868,000	859,161	.0	1,259	.0	.0	9.125	9.375	JD	3,520	79,205	04/17/2009	04/15/2018
92658T-AQ-1	VIDEOTRON LTD	A			3FE	2,023,000		104,8750	2,023,000	2,023,000	.0	.0	.0	.0	5.000	5.000	JJ	46,641	.0	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA	A			2FE	3,987,480		118,9480	4,000,000	3,987,755	.0	.175	.0	.0	6.900	6.925	MN	35,267	276,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA	A			2FE	997,470		100,9670	1,000,000	997,462	.0	(8)	.0	.0	4.000	4.031	AO	7,333	.0	10/18/2012	10/25/2022
C1467*-AA-5	CSL GROUP INC. PP	L			.2	3,500,000		111,2390	3,500,000	3,500,000	.0	.0	.0	.0	5.440	5.440	MS	56,062	190,400	01/31/2011	03/15/2021
50178R-AB-7	LBG CAPITAL NO. 1 PLC	F			3FE	15,120,000		108,3130	18,000,000	15,631,757	.0	188,293	.0	.0	7.875	10.364	MN	236,250	1,417,500	12/17/2009	11/01/2020
012605-AA-9	ALBEA BEAUTY HOLDINGS SA	F		1	4FE	1,393,000		105,5000	1,393,000	1,393,000	.0	.0	.0	.0	8.375	8.375	MN	19,768	.0	10/17/2012	11/01/2019
02364W-AF-2	AMERICA MOVIL SA de CV	F			1FE	8,813,630		105,4190	9,000,000	8,966,593	.0	26,232									

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AQ-1	BHP FINANCE USA	F			1FE	1,981,280		104.2950	2,000,000	1,982,625	0	1,345	0	0	2.875	2.984	FA	20,285	28,750	02/21/2012	02/24/2022
055650-BJ-6	BP CAPITAL MARKETS	F	LS		1FE	1,027,240		115.8610	1,030,000	1,028,072	0	252	0	0	4.750	4.784	MS	15,085	48,925	03/05/2009	03/10/2019
055650-BJ-6	BP CAPITAL MARKETS	F			1FE	6,951,320		115.8610	6,970,000	6,956,954	0	1,709	0	0	4.750	4.784	MS	102,081	331,075	03/05/2009	03/10/2019
055650-BL-1	BP CAPITAL MARKETS	F			1FE	1,981,210		104.0920	2,000,000	1,994,430	0	3,887	0	0	3.625	3.835	MN	10,674	72,500	05/29/2009	05/08/2014
055650-BP-2	BP CAPITAL MARKETS	F			1FE	3,649,370		115.1390	3,150,000	3,643,855	0	(5,514)	0	0	4.500	2.281	AO	35,438	0	11/21/2012	10/01/2020
06849A-AA-7	BARRICK INTL BK CORP	F			2FE	18,475,001		114.6810	18,500,000	18,483,649	0	3,224	0	0	5.750	5.773	AO	224,569	1,063,750	11/19/2009	10/15/2016
06849A-AB-5	BARRICK INTL BK CORP	F			2FE	5,220,336		117.5160	5,000,000	5,212,676	0	(4,104)	0	0	6.350	6.008	AO	67,028	317,500	02/17/2011	10/15/2036
09951F-AE-6	BORAL USA	R			2	4,681,080		102.3880	4,500,000	4,598,342	0	(38,884)	0	0	5.420	4.430	MN	35,230	243,900	10/27/2010	05/09/2015
111013-AH-1	BRITISH SKY BROADCASTING	F			2FE	2,495,850		139.1380	2,500,000	2,496,499	0	364	0	0	9.500	9.527	MN	30,347	237,500	11/17/2008	11/15/2018
111022-AA-7	BRITISH TRANSCO FINANCE	F			1FE	4,050,870		123.5830	4,000,000	4,022,234	0	(3,371)	0	0	6.625	6.500	JD	22,083	265,000	05/09/2001	06/01/2018
11778B-AA-0	BSKYB FINANCE UK	F			2FE	15,848,640		111.9340	16,000,000	15,947,182	0	16,494	0	0	5.625	5.751	AO	190,000	900,000	10/13/2005	10/15/2015
11778B-AB-8	BSKYB FINANCE UK	F			2FE	8,855,770		128.0920	9,000,000	8,868,745	0	2,403	0	0	6.500	6.624	AO	123,500	585,000	10/14/2005	10/15/2035
12621V-AA-3	CNOOC FIN 2011	F			1FE	7,537,760		109.0420	7,000,000	7,519,550	0	(18,210)	0	0	4.250	3.196	JJ	128,090	85,000	11/30/2012	01/26/2021
12623U-AA-3	CNOOC FIN 2012	F			1FE	6,017,490		106.1510	6,000,000	6,016,378	0	(1,112)	0	0	3.875	3.839	MN	38,104	116,250	05/11/2012	05/02/2022
128690-AA-2	CALOPAR SA	F	1		4FE	3,147,606		102.0000	3,227,000	3,156,318	0	9,557	0	0	6.875	7.351	MN	36,976	221,856	12/07/2011	05/01/2018
14214X-BB-8	CARILLION PLC PRIVATE PLACEMENT	F			2Z	11,000,000		99.9530	11,000,000	11,000,000	0	0	0	0	3.850	3.850	MN	39,997	0	11/02/2012	11/27/2017
151288-AA-5	CEMEX SA	F	LS	1	4FE	2,100,000		108.5000	2,231,000	2,122,603	0	9,461	0	0	9.250	10.200	MN	26,369	206,368	05/12/2010	05/12/2020
21987B-AH-1	CODELCO INC	F			1FE	4,170,080		103.0600	4,000,000	4,019,257	0	(23,776)	0	0	5.500	4.860	AO	46,444	220,000	08/23/2005	10/15/2013
21987B-AN-8	CODELCO INC	F			1FE	18,877,850		108.0290	19,000,000	18,918,945	0	12,961	0	0	3.750	3.805	MN	112,813	712,500	03/30/2012	11/04/2020
21987B-AQ-1	CODELCO INC	F			1FE	3,946,520		100.9940	4,000,000	3,948,571	0	2,051	0	0	3.000	3.157	JJ	54,667	0	07/10/2012	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK	F			1FE	3,591,324		118.5690	3,300,000	3,523,355	0	(28,836)	0	0	5.300	4.120	FA	67,045	174,900	07/26/2010	08/13/2019
24023C-AB-2	DBS BANK LTD/SINGAPORE	F			1FE	10,004,150		103.7220	10,000,000	10,003,362	0	(788)	0	0	2.350	2.341	FA	80,292	117,500	03/01/2012	02/28/2017
24820R-AE-8	STATOIL	F			1FE	11,405,500		120.1770	10,000,000	10,653,031	0	(175,330)	0	0	7.375	5.212	MN	122,917	737,500	04/14/2008	05/01/2016
25156P-AH-6	DEUTSCHE TELEKOM	F			2FE	10,777,650		113.9140	11,000,000	10,912,189	0	23,381	0	0	5.750	6.020	MS	172,181	632,500	03/05/2008	03/23/2016
25243Y-AJ-8	DIAGEO PLC	F			1FE	1,474,875		116.1880	1,500,000	1,486,827	0	3,033	0	0	5.500	5.761	MS	20,854	82,500	08/22/2008	09/30/2016
25243Y-AM-1	DIAGEO PLC	F			1FE	2,472,648		120.4350	2,400,000	2,445,026	0	(8,056)	0	0	5.750	5.301	AO	26,067	138,000	05/04/2009	10/23/2017
25244S-AC-5	DIAGEO FINANCE BV	F			1FE	8,414,990		112.2390	8,500,000	8,469,070	0	9,579	0	0	5.300	5.437	AO	78,838	450,500	05/30/2006	10/28/2015
25244S-AD-3	DIAGEO FINANCE BV	F			1FE	486,150		101.2520	500,000	499,278	0	2,320	0	0	5.500	6.004	AO	6,875	27,500	06/29/2006	04/01/2013
262049-AA-7	DRILL RIGS HLDS INC	F	1		4FE	5,752,494		99.5000	5,749,000	5,751,406	0	(1,088)	0	0	6.500	6.469	AO	104,839	0	09/19/2012	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE	F			1FE	21,609,849		122.3300	21,175,000	21,475,289	0	(41,220)	0	0	6.500	6.209	JJ	592,606	1,376,375	08/07/2009	01/26/2019
26835P-AB-6	EDP FINANCE BV	F			3FE	7,876,030		104.8490	8,000,000	7,901,198	0	15,035	0	0	6.000	6.277	FA	198,667	480,000	07/25/2011	02/02/2018
26835P-AC-4	EDP FINANCE BV	F			3FE	5,788,000		99.0790	6,000,000	5,820,444	0	19,724	0	0	4.900	5.409	AO	73,500	294,000	07/14/2011	10/01/2019
268789-AA-2	E.ON INTL FINANCE BV	F			1FE	25,183,518		121.3240	25,410,000	25,264,855	0	22,091	0	0	5.800	5.924	AO	249,724	1,473,780	03/09/2009	04/30/2018
29268B-AB-7	ENEL FINANCE	F	LS		2FE	8,143,216		111.1330	7,580,000	7,943,188	0	(67,833)	0	0	6.250	5.080	MS	139,493	473,750	12/02/2009	09/15/2017
29268B-AB-7	ENEL FINANCE	F			2FE	7,414,077		111.1330	6,855,000	7,215,746	0	(67,448)	0	0	6.250	4.970	MS	126,151	428,438	12/02/2009	09/15/2017
29268B-AC-5	ENEL FINANCE	F			2FE	10,651,055		104.2090	10,500,000	10,941,956	0	(2,282)	0	0	6.800	6.688	MS	210,233	714,000	10/16/2007	09/15/2037
29268B-AE-1	ENEL FINANCE	F			2FE	5,973,600		105.6020	6,000,000	5,980,220	0	2,326	0	0	5.125	5.182	AO	71,750	307,500	09/30/2009	10/07/2019
29358Q-AA-7	ENSCO INTL LTD	F			2FE	6,665,700		112.4270	6,800,000	6,684,686	0	11,100	0	0	4.700	4.953	MS	94,104	319,600	03/08/2011	03/15/2021
302203-AA-2	EXPRO FINANCE LUXEMBOURG	F	1		4FE	7,655,070		104.5000	7,816,000	7,703,750	0	21,100	0	0	8.500	8.917	JD	29,527	664,360	03/07/2011	12/15/2016
30251G-AN-7	FMG RESOURCES AUG 2006	F	LS	1	4FE	3,456,420		102.2500	3,474,000	3,456,841	0	422	0	0	6.875	6.947	AO	59,709	127,380	08/21/2012	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006	F	1		4FE	5,618,423		102.2500	5,647,000	5,619,108	0	685	0	0	6.875	6.947	AO	97,058	207,057	08/21/2012	04/01/2022
35177P-AL-1	FRANCE TELECOM	F			1FE	1,989,000		149.3780	2,0												

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45867X-AE-4	INTERGEN NV	F		1	3FE	6,149,718		5,549,000	6,200,000	6,171,190	0	4,975	0	0	9.000	9.128	JD	1,550	558,000	07/23/2007	06/30/2017
45903P-AA-5	INTL AUTOMOTIVE COMPONEN	F		1	5FE	2,108,044		92,7500	1,925,490	2,100,929	0	(4,502)	0	0	9.125	8.788	JD	15,786	189,435	05/26/2011	06/01/2018
48121C-YK-6	JP MORGAN CHASE BANK NA	R			1FE	16,929,628		118.3440	17,848,672	15,082,000	0	(244,796)	0	0	6.000	3.988	AO	226,230	904,920	10/13/2010	10/01/2017
500472-AB-1	PHILIPS ELECTRONICS NV	F			1FE	22,029,526		120.4390	23,320,565	19,363,000	0	(367,743)	0	0	5.750	3.426	MS	340,197	1,113,373	11/18/2011	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER	F			1FE	4,274,780		137.1540	5,486,156	4,000,000	0	(9,497)	0	0	7.000	6.396	FA	116,667	280,000	05/05/2006	02/01/2027
549876-AB-6	LUKOIL INTL FIN	LS			2FE	125,959		114.6500	147,899	129,000	0	302	0	0	6.356	6.687	JD	547	8,199	08/02/2007	06/07/2017
549876-AB-6	LUKOIL INTL FIN	F			2FE	8,654,041		114.6500	10,170,602	8,871,000	0	21,562	0	0	6.356	6.700	JD	37,589	563,841	08/02/2007	06/07/2017
636203-AA-9	NATIONAL GAS CO	F			2FE	4,836,550		106.5000	5,325,000	4,851,381	0	2,709	0	0	6.050	6.294	JJ	137,806	302,500	09/21/2006	01/15/2036
636274-AC-6	NATL GRID PLC	F			2FE	5,580,975		115.9980	6,379,907	5,500,000	0	(8,648)	0	0	6.300	6.097	FA	144,375	346,500	11/08/2006	08/01/2016
63938N-AB-0	NAVIOS SA LOGIST	LS		1	4FE	296,805		98.1250	289,469	295,000	0	(238)	0	0	9.250	9.095	AO	5,761	27,288	03/26/2012	04/15/2019
63938N-AB-0	NAVIOS SA LOGIST	F		1	4FE	1,939,791		98.1250	1,891,850	1,928,000	0	(1,552)	0	0	9.250	9.095	AO	37,650	178,340	03/26/2012	04/15/2019
65504L-AB-3	NOBLE HOLDING INTL LTD	F			2FE	2,000,000		105.3700	2,107,394	2,000,000	0	0	0	0	3.450	3.450	FA	28,750	69,000	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD	F			2FE	10,486,760		112.3730	11,237,270	10,000,000	0	(44,079)	0	0	4.900	4.279	FA	204,167	490,000	12/14/2010	08/01/2020
65504L-AF-4	NOBLE HOLDING INTL LTD	F			2FE	6,970,860		110.0850	7,705,922	7,000,000	0	6,975,238	0	0	4.625	4.677	MS	107,917	323,750	02/03/2011	03/01/2021
656531-AJ-9	STATOIL ASA	F			1FE	2,278,760		142.3030	2,846,050	2,000,000	0	(8,464)	0	0	7.150	6.007	JJ	65,939	143,000	09/15/2006	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	F			1FE	15,123,100		119.4280	17,914,185	15,000,000	0	(12,595)	0	0	5.125	5.008	FA	301,094	768,750	02/18/2010	02/10/2019
686194-B*-1	ORIFLAME COSMOTOS PP	F			2	3,000,000		102.8890	3,086,665	3,000,000	0	0	0	0	4.740	4.740	JJ	66,360	142,200	06/16/2011	07/13/2018
69367C-AB-1	PTT PUBLIC CO LTD	LS			2FE	2,322,072		116.3470	2,943,574	2,530,000	0	3,560	0	0	5.875	6.505	FA	61,107	148,638	04/07/2006	08/03/2035
69367C-AB-1	PTT PUBLIC CO LTD	F			2FE	887,578		116.3470	1,128,564	970,000	0	895,549	0	0	5.875	6.528	FA	23,428	56,988	04/07/2006	08/03/2035
694184-AA-0	PACIFIC DRILLING V LTD	F		1	4FE	10,694,423		103.7500	11,153,125	10,750,000	0	(208)	0	0	7.250	7.375	JD	71,443	0	11/16/2012	12/01/2017
71645W-AL-5	PETROBRAS INTL FINANCE	F			2FE	4,823,780		112.9830	5,649,165	5,000,000	0	4,914,414	0	0	6.125	6.643	AO	72,309	306,250	08/01/2007	10/06/2016
71645W-AM-3	PETROBRAS INTL FINANCE	F			2FE	2,951,730		114.4500	3,433,491	3,000,000	0	4,564	0	0	5.875	6.092	MS	58,750	176,250	02/21/2008	03/01/2018
71645W-AP-6	PETROBRAS INTL FINANCE	F			2FE	11,870,500		113.7420	13,649,040	12,000,000	0	11,901,140	0	0	5.750	5.894	JJ	308,583	690,000	01/29/2010	01/20/2020
71645W-AR-2	PETROBRAS INTL FINANCE	F			2FE	2,861,325		112.4780	3,036,895	2,700,000	0	2,848,227	0	0	5.375	4.554	JJ	62,081	72,563	02/13/2012	01/27/2021
75405T-AA-7	RASGAS II	F			1FE	2,379,724		112.2500	2,685,581	2,392,500	0	2,383,021	0	0	5.298	5.358	MS	32,041	126,755	02/07/2007	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III	F			1FE	5,000,000		123.2500	6,162,500	5,000,000	0	5,000,000	0	0	5.838	5.838	MS	73,786	291,900	08/04/2005	09/30/2027
75405U-AF-3	RAS LAFFAN LNG III	F			1FE	270,500		107.6500	269,125	250,000	0	(5,635)	0	0	5.500	2.017	MS	3,476	6,875	04/24/2012	09/30/2014
761655-AF-6	REXAM PLC PRIVATE PLACEMENT	F			2Z	1,000,000		100.8120	1,008,118	1,000,000	0	0	0	0	4.150	4.150	JD	1,499	0	12/01/2012	12/18/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC	F		1	4FE	1,100,000		107.7500	1,185,250	1,100,000	0	0	0	0	6.875	6.875	FA	28,569	39,692	07/25/2012	02/15/2021
761735-AK-5	REYNOLDS GROUP ISSUERS INC	R		1	4FE	2,449,000		107.5000	2,632,675	2,449,000	0	2,449,000	0	0	7.125	7.125	AO	36,837	92,586	07/25/2012	04/15/2019
767201-AC-0	RIO TINTO FIN USA LTD	F			1FE	20,476,730		124.7640	23,705,236	19,000,000	0	(207,926)	0	0	6.500	5.043	JJ	569,472	1,235,000	11/16/2011	07/15/2018
767201-AE-6	RIO TINTO FIN USA LTD	F			1FE	5,053,500		102.7000	5,135,000	5,000,000	0	(11,968)	0	0	5.875	5.618	JJ	135,451	293,750	08/26/2008	07/15/2013
767201-AM-8	RIO TINTO FIN USA LTD	F			1FE	4,975,300		104.3660	5,218,295	5,000,000	0	4,982,855	0	0	2.500	2.606	MN	14,236	125,000	05/17/2011	05/20/2016
78467K-A8-6	SSE PP	F			1	5,000,000		103.6830	5,184,132	5,000,000	0	0	0	0	3.300	3.300	AO	34,375	82,500	04/09/2012	04/16/2019
78572M-AD-7	SABMILLER PLC	F			2FE	8,481,555		117.3190	9,972,073	8,500,000	0	8,492,118	0	0	6.500	6.530	JJ	276,250	552,500	06/27/2006	07/01/2016
78572M-AE-5	SABMILLER PLC	F			2FE	2,601,030		105.1560	3,154,680	3,000,000	0	2,905,119	0	0	5.700	8.951	JJ	78,850	171,000	10/29/2008	01/15/2014
806854-AB-1	SCHLUMBERGER INV	F		1	1FE	6,467,434		106.3770	6,533,688	6,142,000	0	6,457,862	0	0	3.300	2.618	MS	60,243	0	09/14/2012	09/14/2021
806854-AD-7	SCHLUMBERGER INV	F		1	1FE	2,994,960		99.0270	2,970,801	3,000,000	0	2,995,119	0	0	2.400	2.419	FA	30,200	0	07/24/2012	08/01/2022
80685P-AA-6	SCHLUMBERGER NOR	F		1	1FE	6,683,990		113.0020	6,780,102	6,000,000	0	(52,212)	0	0	4.200	2.691	JJ	116,200	105,000	11/16/2012	01/15/2021
80685P-AD-0	SCHLUMBERGER NOR	F			1FE	9,990,800		99.5400	9,953,960	10,000,000	0	9,991,522	0	0	1.250	1.269	FA	52,431	0	07/24/2012	08/01/2017
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	F		1	1FE	12,554,592		113.0020	12,594,039	11,145,000	0	(32,653)	0	0	4.200	2.442	JJ	215,842	74,025	11/16/2012	01/15/2021
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88165F-AC-6	TEVA PHARMACEUT FIN BV	F			1FE	9,991,600		104,1810	10,000,000	9,993,284	0	1,606	0	0	2.400	2.418	MN	34,000	240,000	11/07/2011	11/10/2016
88165F-AF-9	TEVA PHARMACEUT FIN BV	F			1FE	8,967,150		106,9100	9,000,000	8,970,017	0	2,785	0	0	3.650	3.694	MN	46,538	328,500	11/07/2011	11/10/2021
89152U-AD-4	TOTAL CAPITAL SA	F			1FE	14,137,200		115,7290	12,500,000	13,995,864	0	(141,336)	0	0	4.450	2.674	JD	10,816	556,250	03/16/2012	06/24/2020
89354F-AD-3	TRANSCAPIT (TRANSNEFT)	F			2FE	3,000,000		104,2650	3,000,000	3,000,000	0	0	0	0	7.700	7.700	FA	92,400	231,000	07/31/2008	08/07/2013
91311Q-AE-5	UNITED UTILITIES PLC	F			2FE	962,370		110,7020	1,000,000	977,318	0	3,021	0	0	5.375	5.822	FA	22,396	53,750	05/16/2007	02/01/2019
91911T-AF-0	VALE OVERSEAS LIMITED	F			2FE	12,541,000		112,4850	12,500,000	12,514,978	0	(4,461)	0	0	6.250	6.205	JJ	368,924	781,250	01/18/2006	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED	F			2FE	3,970,680		115,0260	4,000,000	3,986,237	0	2,842	0	0	6.250	6.346	JJ	109,722	250,000	11/16/2006	01/23/2017
92857W-AD-2	VODAFONE GROUP PLC	F			1FE	8,692,110		109,3870	9,000,000	8,880,852	0	51,997	0	0	5.375	6.059	JJ	202,906	483,750	01/12/2009	01/30/2015
92857W-AF-7	VODAFONE GROUP PLC	F			1FE	980,240		104,2720	1,000,000	997,649	0	2,307	0	0	5.000	5.252	JD	2,083	50,000	12/01/2003	12/16/2013
92857W-AG-5	VODAFONE GROUP PLC	F			1FE	18,311,792		110,9280	18,960,000	18,702,395	0	85,382	0	0	5.000	5.544	MS	279,133	948,000	03/03/2008	09/15/2015
92924S-AB-4	WEA FIN LLC / WCI FIN LLC	R			1FE	8,082,080		114,1590	8,020,000	8,047,786	0	(6,677)	0	0	5.700	5.593	AO	114,285	457,140	12/11/2007	10/01/2016
950840-AA-6	WESFARMERS LTD	F			1FE	12,517,405		101,6550	12,500,000	12,508,617	0	(8,788)	0	0	6.998	6.742	AO	196,819	857,255	09/17/2012	04/10/2013
950840-AB-4	WESFARMERS LTD	F			1FE	5,000,000		104,6460	5,000,000	5,000,000	0	0	0	0	2.983	2.983	MN	17,815	149,150	05/09/2011	05/18/2016
97314X-AE-4	WIND ACQUISITION FIN SA	F	1		4FE	1,246,635		104,7500	1,273,000	1,254,627	0	2,698	0	0	11.750	12.156	JJ	68,972	149,578	07/13/2009	07/15/2017
97314X-AH-7	WIND ACQUISITION FIN SA	F	1		3FE	368,724		100,5000	400,000	371,760	0	3,036	0	0	7.250	9.000	MN	3,706	17,078	04/04/2012	02/15/2018
980888-AD-3	WOOLWORTHS LTD	F			1FE	13,427,490		107,9510	13,000,000	13,390,983	0	(36,794)	0	0	4.000	3.549	MS	143,000	520,000	02/27/2012	09/22/2020
980888-AE-1	WOOLWORTHS LTD	F			1FE	6,994,190		104,8460	7,000,000	6,995,873	0	1,115	0	0	3.150	3.168	AO	48,388	220,500	04/05/2011	04/12/2016
980888-AF-8	WOOLWORTHS LTD	F			1FE	5,414,000		111,7070	5,000,000	5,384,404	0	(29,596)	0	0	4.550	3.473	AO	49,924	227,500	03/30/2012	04/12/2021
984851-AA-3	YARA INTERNATIONAL ASA	F			2FE	18,944,400		107,4980	19,000,000	18,986,401	0	6,182	0	0	5.250	5.287	JD	44,333	997,500	01/11/2005	12/15/2014
A86888-AA-7	TIWAG - TIROLI PP	F			1Z	6,500,000		100,0820	6,500,000	6,500,000	0	0	0	0	2.026	2.026	JD	4,755	0	12/10/2012	12/18/2017
B09098-AB-4	BEFIMMO PP	F			2	4,000,000		102,4900	4,000,000	4,000,000	0	0	0	0	4.830	4.830	MN	16,637	96,600	05/17/2012	05/30/2019
C98248-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B	R			2	5,000,000		107,4310	5,000,000	5,000,000	0	0	0	0	4.860	4.860	MS	65,475	243,000	03/17/2011	03/26/2018
D6574*-AB-5	CLAAS KGAA MBH PP	F			2	2,000,000		103,5580	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	0	08/02/2012	08/15/2022
F0868*-AA-3	BARILLA FRANCE PP	F			2	5,000,000		103,1960	5,000,000	5,000,000	0	0	0	0	4.140	4.140	JJ	95,450	207,000	07/01/2011	07/15/2018
F0868*-AB-1	BARILLA FRANCE PP	F			2	5,000,000		104,3470	5,000,000	5,000,000	0	0	0	0	4.760	4.760	JJ	109,744	238,000	07/01/2011	07/15/2021
F3166*-AB-0	ESSILOR INTL PP	F			1	5,000,000		105,0140	5,000,000	5,000,000	0	0	0	0	3.100	3.100	MS	45,639	77,500	03/06/2012	03/15/2019
F6519*-AF-8	NEOPOST SA PRIVATE PLACEMENT	F			1	8,000,000		102,0070	8,000,000	8,000,000	0	0	0	0	3.890	3.890	JD	9,509	155,600	04/25/2012	06/20/2019
G1257*-AE-1	BOREALIS FUNDING PP	F			2	2,000,000		105,1510	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	0	07/05/2012	07/10/2022
G20448-AX-3	COMPASS GROUPL PLC PP	F			2	10,500,000		105,3610	10,500,000	10,500,000	0	0	0	0	3.980	3.980	AO	104,475	437,634	09/08/2011	10/01/2021
G2163*-AG-3	COOKSON GRP PLC SERIES A	R			2	8,000,000		103,6060	8,000,000	8,000,000	0	0	0	0	4.260	4.258	MS	101,293	359,422	10/20/2010	12/16/2017
G2163*-AH-1	COOKSON GRP PLC	R			2	3,000,000		105,9130	3,000,000	3,000,000	0	0	0	0	4.970	4.968	MS	44,316	156,083	10/20/2010	12/16/2020
G2615*-AB-2	DCC TREAS 2010 B PP	F			2	9,084,600		107,6890	9,060,250	9,060,250	0	(12,635)	0	0	5.130	4.951	AO	115,425	461,700	12/30/2010	03/24/2017
G3157*-AA-2	EUROPEAN METALS	R	2		2	5,833,333		99,1560	5,833,333	5,833,333	0	0	0	0	3.870	3.870	JD	8,779	225,750	12/03/2010	12/17/2019
G49398-AD-1	IRISH FOODS SERIES A	R			2	6,000,000		107,9530	6,000,000	6,000,000	0	0	0	0	5.140	5.140	JD	6,853	308,400	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP	R			2	2,000,000		105,5360	2,000,000	2,000,000	0	0	0	0	4.250	4.250	AO	20,542	85,000	04/04/2011	04/04/2018
G71258-AA-4	PIRELLI INT'L PP	F			2Z	7,800,000		99,8650	7,800,000	7,800,000	0	0	0	0	4.220	4.220	JD	23,773	0	11/26/2012	12/05/2017
G7219*-AB-1	PREMIER OIL PLC PP	F			2	8,000,000		107,1920	8,000,000	8,000,000	0	0	0	0	5.110	5.110	JD	24,982	408,800	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP	F			2	3,000,000		105,3540	3,000,000	3,000,000	0	0	0	0	5.290	5.290	MS	46,728	79,350	03/02/2012	03/15/2022
G78158-AE-1	SAP IRELAND FINL PRIVATE PLACEMENT	F			1Z	10,000,000		99,9070	10,000,000	10,000,000	0	0	0	0	2.130	2.130	MN	27,217	0	11/02/2012	11/15/2017
G91608-AA-6	UKPNS PP	F			2	7,000,000		108,4800	7,000,000	7,000,000	0	0	0	0	5.000	5.000	JD	16,528	350,000	12/08/2011	12/14/2021
G9605*-AD-1	WHITBREAD PRIVATE PLACEMENT	F			2	4,000,000		104,9550	4,000,000	4,000,000	0	0	0	0	3.920	3.920	JJ	67,511	139,378	08/27/2011	01/26/2019
K21628-AA-4	DANISH CROWN PP	F			2	3,000,000		103,6660	3,000,000	3,000,000	0	0	0	0	4.940	4.940	JD	7,410	74,100	06/01/2012	06/13/2022
L7919*-AB-8	CORO N.V. - RELUXCO INTL SA	R			2	6,253,800		110,7730	6,000,000	6,176,963	0	(36,886)	0	0	5.610	4.830	MS	87,890			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,508,866,586		XXX	6,128,197,794	5,455,463,880	5,504,253,990	86,962	(4,669,301)	359,239	0	XXX	XXX	XXX		76,733,114	277,797,764	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			2	1FML	3,117,829		103.2560	3,732,571	3,614,874	3,234,696	0	(19,860)	0	0	5.500	10.128	MON	16,568	198,818	09/30/2008	05/25/2033	
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4			2	1FML	537,176		74.2950	498,390	670,829	502,872	0	(5,809)	0	0	7.490	14.693	MON	4,187	50,245	01/22/2003	12/25/2031	
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4			2	1FML	2,695,681		97.6790	2,634,186	2,696,789	2,725,819	0	35,335	0	0	6.530	6.173	MON	14,675	169,396	11/30/2001	04/25/2031	
02148J-AD-9	CWALT 2006-39CB 1A4			2	4FML	3,256,995		83.6350	3,219,308	3,849,245	3,297,767	0	(10,473)	90,033	0	6.000	6.178	MON	19,246	232,398	12/14/2006	01/25/2037	
02151F-AF-6	CWALT 2007-21CB 1A6			2	4FML	3,838,105		93.4820	3,948,785	4,224,103	3,818,249	0	(19,564)	0	0	6.000	6.182	MON	21,121	254,833	07/17/2007	09/25/2037	
02660T-ER-0	AHM 2005-2 5A1			2	1FML	8,235,499		101.2070	8,359,744	8,260,021	8,224,782	0	(1,771)	0	0	5.064	5.181	MON	34,857	418,287	09/06/2005	09/25/2035	
02660T-ET-6	AHM 2005-2 5A3			2	1FML	86,137		101.8130	91,174	89,551	88,728	0	129	0	0	5.077	7.804	MON	379	4,547	09/16/2009	09/25/2035	
03215P-ER-6	AMRESCO 1998-2 A6			2	1FML	6,938		97.3920	6,630	6,807	7,285	0	29	0	0	6.405	5.104	MON	36	400	04/04/2006	12/25/2027	
059469-AF-3	BOAA 2006-7 A6			2	3FML	2,938,142		75.4620	2,537,599	3,362,750	2,860,326	0	(77,080)	0	0	5.859	5.726	MON	16,420	181,524	12/14/2006	10/25/2036	
05946X-E7-4	BAFC 2005-5 2A1			2	3FML	1,670,218		102.1020	1,710,944	1,675,717	1,669,159	0	817	0	0	5.500	5.631	MON	7,680	92,134	08/30/2005	09/25/2035	
05946X-GP-2	BAFC 2004-3 1A1			2	1FML	6,454,810		102.4300	7,003,409	6,837,270	6,615,138	0	2,897	0	0	5.500	6.628	MON	31,337	376,050	12/17/2007	10/25/2034	
05946X-U9-2	BAFC 2005-7 4A3			2	1FML	5,454,277		105.0100	5,849,538	5,570,474	5,501,373	0	3,691	0	0	5.750	6.156	MON	26,692	320,235	03/02/2006	11/25/2035	
05946X-ZZ-9	BAFC 2005-4 2A1			2	1FML	756,539		103.9310	826,303	795,049	773,722	0	1,872	0	0	5.500	6.374	MON	3,644	43,692	09/20/2007	08/25/2035	
05948K-FY-0	BOAA 2003-9 1CB4			2	1FML	4,309,495		103.0620	4,648,829	4,510,716	4,391,028	0	7,857	0	0	5.500	6.286	MON	20,674	248,089	06/27/2007	11/25/2033	
05948K-GF-0	BOAA 2003-9 3A1			2	1FML	5,111,168		102.0640	5,375,854	5,267,125	5,181,459	0	6,073	0	0	4.750	5.500	MON	20,849	250,188	06/14/2004	11/25/2018	
05948K-YR-5	BOAA 2005-2 1CB2			2	1FML	1,748,295		97.7010	2,083,053	2,132,067	1,880,274	0	105,609	0	0	5.500	19.148	MON	9,772	117,264	11/21/2011	03/25/2035	
05948K-YT-1	BOAA 2005-2 1CB4			2	3FML	1,406,584		86.1870	1,324,713	1,537,024	1,410,078	0	1,442	0	0	5.500	6.246	MON	7,045	88,709	12/01/2012	03/25/2035	
05948X-JX-0	BOAMS 2003-4 1B1			2	3FML	3,695,682		85.3120	3,260,075	3,821,369	3,742,066	0	3,224	0	0	5.500	6.094	MON	17,515	210,175	10/19/2006	06/25/2033	
05949A-JT-8	BOAMS 2004-6 1A7			2	1FML	3,720,720		104.4300	4,789,563	4,586,403	4,045,931	0	18,245	0	0	5.500	10.627	MON	21,021	252,252	10/30/2008	07/25/2034	
05949C-NH-5	BOAMS 2005-11 1A5			2	3FML	10,019,061		99.7770	10,167,760	10,190,495	10,122,582	0	37,420	0	0	5.750	6.041	MON	48,829	585,953	12/12/2005	12/25/2035	
05949C-PJ-9	BOAMS 2005-L 2A3			2	4FML	7,387,603		78.0300	6,057,239	7,762,685	7,522,377	0	134,775	521,162	0	2.913	1.927	MON	18,841	227,305	12/13/2005	01/25/2036	
05950N-BU-1	BAFC 2006-5 B1			2	1FML	81,840		3.4940	65,741	1,881,327	61,785	66,624	(63,006)	0	5.977	55.504	MON	9,370	106,986	11/26/2007	09/25/2036		
05950P-AJ-2	BAFC 2006-H 3A2			2	3FML	12,081,239		78.2810	9,740,759	12,443,341	11,348,372	0	(398,327)	0	0	5.687	3.548	MON	58,972	706,906	09/08/2006	09/20/2046	
059515-BF-2	BAFC 2007-3 XA2			2	1FML	6,434,317		95.4670	7,337,031	7,685,419	6,867,823	0	119,941	0	0	6.867	8.552	MON	35,225	422,674	07/03/2007	09/25/2034	
05951F-AG-9	BAFC 2007-1 TA5			2	5FML	5,218,793		75.0430	4,468,350	5,954,378	5,366,276	2,847,004	147,483	814,881	0	6.090	6.234	MON	30,216	361,266	02/15/2007	01/25/2037	
059522-AX-0	BAFC 2007-C 1A5			2	5FML	2,704,593		21.7030	2,355,292	10,852,230	2,355,292	492,383	(1,895,895)	491,938	0	5.496	(1.322)	MON	49,699	599,903	05/11/2007	05/20/2036	
07325D-AB-0	BAYV 2006-C 1A1			2	1FML	23,790		99.8890	27,393	27,423	27,222	0	100	0	0	6.035	10.033	MON	138	1,585	12/12/2008	11/28/2036	
12489W-QD-9	CBASS 2005-CB8 AF2			2	4FML	3,514,578		94.4950	3,321,197	3,514,684	3,507,767	0	3,026	0	0	5.303	5.267	MON	15,532	177,827	11/30/2005	12/25/2035	
1248ME-AG-4	CBASS 2007-CB4 A2D			2	1FML	2,475,891		82.0950	2,478,756	3,019,379	2,503,635	0	15,756	0	0	5.208	8.726	MON	13,105	164,313	08/16/2011	04/25/2037	
1248MG-AX-2	CBASS 2007-CB1 AF1B			2	1FML	97,742		54.2450	85,264	157,183	91,652	0	(4,424)	0	0	5.971	9.030	MON	782	5,101	10/11/2007	01/25/2037	
12543P-AQ-6	CWHL 2006-21 A15			2	1FML	712,027		30.2050	451,988	1,496,385	451,988	(228,759)	(31,281)	0	6.000	(2.867)	MON	7,482	89,663	02/13/2008	02/25/2037		
12544D-BB-4	CWHL 2007-14 M			2	1FML	254		0.0010	5	514,589	0	0	(46)	0	6.250	0.000	MON	2,680	0	12/21/2007	09/25/2037		
12558M-BK-7	QTHE 2003-1 A5			2	1FML	9,994,012		96.7630	9,676,250	10,000,000	10,033,996	0	(39,564)	0	0	4.980	5.054	MON	41,500	498,000	03/03/2003	07/20/2034	
12628K-AF-9	CSAB 2006-3 A3A			2	4FML	11,797,672		63.0450	9,980,350	15,830,518	11,785,518	0	(554,902)	527,038	0	5.950	5.862	MON	78,493	941,950	10/20/2006	11/25/2036	
12628L-AJ-9	CSAB 2006-4 A6A			2	5FML	8,007,756		68.0600	6,244,566	9,175,062	7,735,358	0	(270,453)	0	0	5.684	5.911	MON	43,459	521,511	11/15/2006	11/25/2036	
126673-W2-4	CWIL 2005-6 M1			2	1FML	233,700		98.3280	233,218	237,184	234,104	0	302	0	0	0.700	1.737	MON	32	1,302	04/17/2012	12/25/2035	
12667F-3U-7	CWALT 2005-J1 1A8			2	3FML	4,037,983		98.0220	4,173,628	4,257,861	4,125,969	0	7,052	0	0	5.500	6.311	MON	19,515	234,404	06/27/2007	02/25/2035	
12667F-5E-1	CWALT 2005-6CB 1A3			2	1FML	2,756,353		96.2870	3,007,364	3,123,346	2,793,246	0											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-KZ-0	CIHL 2005-24 A33			2	1FML	1,537,932		99.7820	1,544,229	1,547,604	0		270	0	5.500	5.584	MON	7,093	85,457	12/07/2005	11/25/2035
12669E-T5-5	CIHL 2003-39 A19			2	1FML	1,553,718		100.7690	1,639,039	1,626,533	0		3,977	0	5.000	5.834	MON	6,777	81,428	09/26/2007	10/25/2033
12669F-RG-0	CIHL 2004-4 A5			2	1FML	2,004,458		102.4400	2,062,720	2,013,583	0		(31)	0	5.250	5.326	MON	8,809	106,188	10/06/2004	05/25/2034
12669F-UC-5	CIHL 2004-9 A7			2	1FML	5,012,798		103.6850	5,536,162	5,339,420	0		(3,859)	0	5.250	6.155	MON	23,360	280,394	06/07/2004	06/25/2034
12669G-W5-6	CIHL 2005-J2 3A14			2	3FML	7,891,904		96.3790	7,884,521	8,180,788	0		(2,765)	0	5.500	6.077	MON	37,495	451,951	10/19/2006	08/25/2035
12669R-AE-7	CIL 2007-S1 A5			2	1FML	2,895,495		57.5400	2,693,669	4,681,426	0		(190,918)	0	6.018	12.916	MON	23,477	281,728	09/12/2007	11/25/2036
12670B-AE-9	CIL 2007-S2 A5F			2	4FML	438,493		52.5680	309,187	588,162	0		(17,487)	0	6.000	8.200	MON	2,941	35,290	03/23/2007	03/25/2037
15132E-LC-0	CDMC 2005-1 A5			2	1FML	4,691,866		105.0120	4,930,091	4,694,770	0		185	0	5.373	5.398	MON	21,020	254,221	11/19/2009	02/18/2035
152314-HM-5	CXHE 2003-C AF4			2	1FML	241,561		99.1130	236,389	238,505	0		691	0	5.460	4.475	MON	1,085	13,022	10/21/2003	04/25/2032
152314-MV-9	CXHE 2005-B AF5			2	1FML	6,855,000		105.2610	8,420,872	8,000,000	0		54,202	0	5.310	6.937	MON	35,400	424,800	10/28/2008	03/25/2035
152314-PJ-3	CXHE 2005-D AF6			2	1FML	2,245,438		100.3440	2,253,172	2,245,438	0		0	0	5.235	5.236	MON	9,796	120,514	10/05/2005	10/25/2035
161626-2L-9	CHASE MORTGAGE FINANCE CORP 95-A M1			2	1FE	0		0.0000	0	0	0		0	0	4.606	4.629	MON	0	0	06/23/1995	04/25/2025
16162W-FB-0	CHASE 2003 S15 1A2			2	1FML	20,832		105.3540	22,405	21,266	0		(274)	0	6.000	6.527	MON	106	1,276	01/15/2004	01/25/2034
172973-YS-2	CMIS 2004-5 1A2			2	1FML	1,671,657		96.2460	1,626,176	1,689,609	0		(2,101)	0	5.500	5.673	MON	7,744	92,929	08/25/2004	08/25/2034
17309B-AD-9	CMILT 2006-WF2 A2E			2	3FML	3,445,983		62.7640	2,698,916	4,300,136	0		(104,533)	0	6.351	6.075	MON	22,758	215,886	04/03/2007	05/25/2036
173100-AR-9	CMIS 2006-6 B1			2	6FML	1,416,291		31.3140	903,580	2,885,546	(317,762)		(71,983)	537,930	6.000	11.146	MON	14,428	171,302	11/13/2007	11/25/2036
17312H-AD-1	CRMSI 2007-2 A4			2	4FML	3,999,840		96.5740	3,862,948	4,000,000	0		(34,026)	0	6.538	6.339	MON	21,793	246,502	06/20/2007	06/25/2037
17312H-AE-9	CRMSI 2007-2 A5			2	4FML	8,999,730		87.6020	7,884,171	9,000,000	0		(97,161)	0	6.652	6.341	MON	49,890	554,628	06/20/2007	06/25/2037
20847T-B0-3	CONSECO FINANCE 2002-B A3			2	1FML	836,059		102.1890	854,397	836,097	0		(2,269)	0	7.370	7.106	MON	2,739	61,620	04/17/2002	05/15/2033
22541Q-FV-9	CSFB 2003-17 1A4			2	1FML	1,156,019		105.0350	1,261,792	1,201,303	0		(2,666)	0	5.500	6.355	MON	5,506	66,072	06/26/2007	06/25/2033
22541Q-MA-7	CSFB 2003-19 1A4			2	1FML	7,182,942		102.2110	7,372,890	7,213,373	0		6,475	0	5.250	5.343	MON	31,559	378,520	07/15/2003	07/25/2033
22541S-SU-8	CSFB 2005-FIX1 A5			2	1FML	3,766,295		101.5620	3,840,895	3,781,830	0		980	0	4.900	4.930	MON	15,442	185,310	04/04/2006	05/25/2035
22541S-SU-8	CSFB 2005-FIX1 A5			2	2FML	3,846,808		101.5620	3,909,307	3,849,191	0		3,848,521	0	4.900	4.882	MON	15,718	188,611	01/10/2005	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			2	1FML	10,793,155		101.0240	11,262,641	11,148,514	0		16,907	0	5.500	5.999	MON	51,097	612,777	10/12/2006	12/25/2034
22545B-KM-9	CSFB 2005-3 3A16			2	1FML	16,239,475		104.7440	16,736,615	15,978,575	0		(17,491)	0	5.500	5.233	MON	73,235	878,822	03/03/2005	07/25/2035
22545B-PR-3	CSFB 2005-4 2A4			2	3FML	6,594,455		97.5660	6,848,636	7,019,468	0		1,288	285,971	5.500	5.997	MON	32,173	386,071	10/19/2006	06/25/2035
225470-M6-7	CSMC 2006-3 1A4A			2	4FML	5,283,961		80.9220	4,625,897	5,716,482	0		17,201	0	5.896	7.946	MON	28,087	336,942	12/19/2006	03/25/2036
225470-QY-2	CSMC 2005-5 A2F			2	5FML	9,367,596		18.7560	3,376,026	18,000,000	0		(2,829)	0	5.365	8.369	MON	16,095	965,700	12/22/2005	04/25/2036
22943H-AG-1	CSAB 2006-1 A6A			2	4FML	8,908,750		69.3860	6,575,947	9,477,394	0		(247,759)	0	6.172	5.572	MON	48,745	518,407	05/02/2006	06/25/2036
251510-EJ-8	DBALT 2005-3 4A4			2	2FML	7,495,935		101.7240	8,046,372	7,909,972	0		24,151	0	5.250	6.354	MON	34,606	415,274	08/07/2007	06/25/2035
251510-FX-6	DBALT 2005-4 A6			2	4FML	6,334,363		84.3670	5,656,088	6,704,179	0		(81,202)	0	5.300	5.391	MON	29,610	355,322	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			2	4FML	1,428,201		101.5760	1,586,337	1,561,729	0		(2,074)	0	5.865	7.686	MON	7,633	91,376	10/04/2006	02/25/2036
251513-A0-0	DBALT 2006-AB4 A1A			2	4FML	48,199		69.7630	39,748	56,975	0		39,748	18,467	6.005	5.304	MON	285	3,042	09/14/2006	10/25/2036
251513-BC-0	DBALT 2006-AB4 AGA1			2	4FML	4,718,074		69.1760	3,967,128	5,734,800	0		3,967,128	1,245,688	5.869	5.574	MON	28,048	299,203	01/05/2007	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			2	3FML	3,610,320		98.9520	4,141,917	4,185,805	0		(34,278)	0	6.423	10.971	MON	22,405	268,854	06/14/2006	06/25/2036
294751-CQ-3	EQABS 2003-3 AF4			2	1FML	7,035,022		97.3630	6,849,536	7,035,029	0		133,892	0	5.495	5.188	MON	32,215	408,133	07/17/2003	12/25/2033
294751-DB-5	EQABS 2003-4 AF5			2	1FML	4,808,226		104.8800	5,042,882	4,808,230	0		4,909,162	0	5.703	5.885	MON	22,851	273,202	10/20/2003	10/25/2034
32051G-RV-9	FHASI 2005-FA5 1A5			2	1FML	2,641,940		84.8660	2,549,753	3,004,446	0		(13,130)	65,616	5.500	6.849	MON	13,770	147,397	11/01/2012	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	4FML	3,853,878		94.7070	3,821,076	4,034,625	0		16,372	0	5.500	6.597	MON	18,492	221,904	09/08/2011	08/25/2035
32052L-AG-8	FHASI 2006-2 1A7			2	1FML	1,307,915		101.4930	1,458,734	1,437,270	0		16,210	0	6.000	11.824	MON	7,186	86,155	10/27/2011	08/25/2036
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-S8-3	RAST 2005-A14 A1			2	3FHL	4,806,833	87.6540	4,560,797	5,203,158	4,799,761	0	(3,529)	249,123	0	5.500	6.332	MON	23,848	286,174	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			2	4FHL	8,574,320	96.7520	8,296,291	8,574,809	8,557,276	0	(1,078)	0	0	5.560	5.580	MON	39,730	476,759	01/12/2006	01/25/2036
464120-AE-7	IRIHE 2006-2 2A4			2	3FHL	11,411,343	68.6820	8,024,953	11,684,216	8,024,953	(3,246,705)	(142,729)	0	0	6.170	5.592	MON	60,076	720,916	07/12/2006	02/25/2036
46412R-AD-7	IRIHE 2007-1 2A3			2	5FHL	5,985,165	59.7670	5,038,350	8,430,000	5,514,597	0	(157,652)	0	0	6.150	6.248	MON	43,204	518,445	05/11/2007	08/25/2037
466247-QX-4	JPMIT 2005-A3 11A1			2	1FHL	33,792	100.6710	33,641	33,417	33,504	0	(219)	0	0	4.477	2.626	MON	125	1,495	08/24/2011	06/25/2035
46628S-AH-6	JPMAC 2006-WF1 A5			2	3FHL	4,419,240	63.3230	4,032,877	6,368,709	4,416,268	0	(253,731)	921,374	0	6.410	6.503	MON	34,020	373,556	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	3FHL	5,332,809	63.3580	4,531,832	7,152,795	5,066,857	0	(263,046)	0	0	6.000	6.150	MON	35,764	412,948	08/11/2006	07/25/2036
46630L-AE-4	JPMAC 2007-CH1 AF4			2	4FHL	3,999,976	86.0870	3,443,492	4,000,000	3,974,893	0	(22,080)	0	0	5.579	5.733	MON	18,595	225,786	02/27/2007	11/25/2036
52520Q-AG-9	RAST 2006-7 1A7			2	4FHL	8,819,032	73.7040	7,725,569	10,481,843	8,903,877	0	84,846	714,656	0	6.000	6.097	MON	52,409	626,752	10/20/2006	11/25/2036
525221-DF-1	LXS 2005-6 A2			2	1FHL	3,430,402	95.1670	3,264,600	3,430,402	3,430,402	0	0	0	0	5.440	5.357	MON	15,551	186,482	10/24/2005	09/25/2035
525221-DL-8	LXS 2005-6 A4			2	1FHL	9,068,312	100.9390	9,166,968	9,081,691	9,040,102	0	(35,146)	0	0	5.510	5.639	MON	41,700	500,028	03/09/2007	10/25/2035
525221-EC-7	LXS 2005-8 2A2			2	5FHL	7,513,702	79.4200	6,561,519	8,261,849	7,584,426	0	70,725	0	0	5.250	3.781	MON	36,146	387,314	11/04/2005	12/25/2035
525221-GA-9	LXS 2005-10 2A3A			2	4FHL	4,311,724	79.4210	3,830,275	4,822,736	4,341,356	0	69,089	0	0	5.420	5.391	MON	21,783	254,402	12/07/2005	01/25/2036
52522H-AN-2	LXS 2006-8 3A5			2	5FHL	11,680,798	89.8810	10,570,089	11,760,067	11,783,182	0	102,384	532,015	0	6.050	5.597	MON	59,290	682,372	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			2	1FHL	6,566,398	53.5170	4,524,827	8,454,887	4,524,827	1,856,927	142,433	210,678	0	5.950	6.492	MON	41,922	493,331	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	2FHL	7,340,840	52.3340	5,233,370	10,000,000	5,233,370	(1,910,518)	(149,479)	0	0	6.320	6.201	MON	52,667	606,548	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			2	4FHL	6,104,743	82.0000	6,306,614	7,690,983	6,293,617	0	389,760	36,660	0	5.720	4.367	MON	36,660	373,703	05/07/2007	05/25/2037
55265K-Q2-8	MASTR 2003-9 2A7			2	1FHL	1,288,602	101.9100	1,558,711	1,529,498	1,307,521	0	(10,057)	0	0	5.500	12.555	MON	7,010	84,019	03/04/2009	10/25/2033
55265K-S0-3	MASTR 2003-2 3A13			2	1FHL	1,129,244	104.1490	1,130,180	1,085,159	1,138,054	0	5,091	0	0	5.750	3.966	MON	5,200	62,283	11/03/2010	04/25/2033
57643L-LF-1	MABS 2005-AB1 A6			2	2FHL	5,919,455	96.0270	5,684,706	5,919,928	5,926,089	0	8,449	0	0	5.471	5.440	MON	26,990	323,913	10/07/2005	10/25/2035
61745M-A3-7	MSC 2004-3 2A7			2	1FHL	9,594,471	105.8250	10,437,118	9,862,611	9,768,669	0	9,774	0	0	5.500	5.978	MON	45,204	542,444	06/16/2004	04/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			2	3FHL	8,636,804	62.9710	7,415,622	11,776,249	8,536,179	0	(375,427)	721,555	0	6.092	6.813	MON	59,782	586,847	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			2	1FHL	3,531,779	60.5360	3,164,974	5,228,260	3,350,317	0	(180,647)	0	0	6.513	7.433	MON	28,376	247,898	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			2	1FHL	4,821,458	61.3130	4,141,930	6,755,386	4,815,550	0	(200,187)	289,364	0	5.941	5.787	MON	33,445	328,494	12/12/2006	12/25/2036
61752B-AL-6	MSM 2007-3XS 2A5			2	4FHL	2,965,830	68.2670	2,435,491	3,567,606	2,871,033	0	(94,038)	0	0	6.207	6.067	MON	18,454	214,345	02/15/2007	01/25/2047
64352V-MA-6	NHET 2005-A A6			2	1FHL	2,135,540	96.3060	2,202,562	2,287,057	2,124,210	0	(11,330)	0	0	4.954	6.417	MON	9,441	94,410	01/27/2012	08/25/2035
65538P-AF-5	NAA 2007-1 1A5			2	2FHL	2,417,680	98.1760	2,854,276	2,907,308	2,337,680	0	(18,380)	0	0	6.347	9.929	MON	15,377	162,643	05/08/2007	03/25/2047
74394B-AL-5	PRU HOME MTGE SECS 92-A 3B4			2	1FHL	21,209	94.2000	21,708	23,044	21,247	0	281	591	0	7.900	8.457	MON	152	1,793	07/15/1993	04/28/2022
74922E-AF-6	RALI 2006-QS6 1A6			2	5FHL	3,814,106	75.2010	3,420,714	4,548,749	3,835,464	0	30,196	2,037	0	6.250	6.021	MON	23,691	283,513	06/01/2006	06/01/2036
74927T-AA-9	RBSSP 2010-9 3A1			2	1FHL	6,783,399	105.3910	7,060,807	6,699,653	6,759,764	0	(14,985)	0	0	5.000	4.544	MON	4,653	334,997	10/22/2010	10/26/2034
74957E-AM-9	RFMSI 2006-S5 A12			2	1FHL	2,075,823	90.5130	2,298,614	2,539,554	2,123,192	0	21,462	0	0	6.000	11.378	MON	12,698	151,958	09/02/2011	06/25/2036
75970N-BD-8	RAMC 2005-3 AF3			2	4FHL	236,978	95.3820	228,714	239,788	237,757	0	(712)	0	0	4.814	5.021	MON	.962	11,570	01/31/2007	11/25/2035
759950-GY-8	RAMC 2006-1 AF6			2	5FHL	2,968,898	65.2800	2,135,185	3,270,820	2,971,116	0	(31,459)	210,943	0	5.746	5.276	MON	15,662	187,935	03/06/2006	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21			2	2FHL	1,535,864	101.9820	1,546,963	1,516,902	1,537,496	0	13,583	0	0	6.000	5.485	MON	7,585	90,616	08/30/2005	01/25/2032
760985-H7-9	RAMP 2003-RZ5 A7			2	1FHL	2,137,032	102.9170	2,231,839	2,168,573	2,162,848	0	13,836	0	0	4.970	5.269	MON	8,982	107,778	07/24/2007	12/25/2033
760985-H7-9	RAMP 2003-RZ5 A7			2	2FHL	2,767,846	102.9170	2,849,887	2,769,101	2,808,382	0	18,862	0	0	4.970	4.955	MON	11,469	137,624	12/04/2003	12/25/2033
760985-UR-0	RAMP 2003-RS4 A15			2	1FHL	858,019	95.6460	1,131,942	1,183,475	896,521	0	34,949	0	0	4.968	12.772	MON	4,900	60,205	12/12/2011	05/25/2033
760985-WY-3	RAMP 2003-RS5 A15			2	3FHL	5,297,															

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872224-AF-7	TBW 2006-4 A5			2	4FM	3,831,214	19.5850	1,336,832	6,825,900	3,576,769	1,262,859	(85,551)	0	0	6.330	8.162	MON	36,007	351,367	10/19/2006	09/25/2036
872225-AF-4	TBW 2006-5 A5A			2	6FM	230,395	6.0500	214,709	3,548,852	184,358	135,153	(144,924)	0	0	0.000	28.166	MON	0	183,110	10/23/2006	11/25/2036
872225-AH-0	TBW 2006-5 A6			2	1FM	12,463,667	81.9580	10,255,101	12,512,615	12,443,722	0	(23,589)	0	0	5.900	5.396	MON	61,520	635,595	10/23/2006	11/25/2036
881561-C8-5	TERVIN MORTGAGE TRUST 2005-13SL A1B			2	5FM	1,637,040	5.4460	871,344	16,000,000	871,344	(18,318)	(187,274)	0	0	4.750	11.874	MON	63,333	300,686	11/23/2005	09/25/2033
92178P-AD-9	VALT 2002-1 A4			2	1FE	13,894,195	105.4690	14,659,438	13,899,338	13,884,430	0	(2,397)	0	0	6.570	6.651	MON	76,099	913,187	06/23/2002	05/07/2027
929227-2G-0	WAMU 2003-S5 1A4			2	1FM	3,361,180	104.4270	4,203,560	4,025,365	3,511,020	0	(23,528)	0	0	5.500	11.274	MON	18,450	221,328	11/05/2008	06/25/2033
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MSB 2A2			2	1FM	77,222	96.5700	74,329	76,969	76,703	0	17	0	0	0.680	0.901	MON	9	540	11/17/2004	05/25/2018
939344-AR-8	WMALT 2006-4 3A6			2	4FM	4,284,079	60.3810	3,432,116	5,684,128	4,223,129	0	(149,120)	137,478	0	6.102	7.081	MON	28,904	300,615	04/21/2006	05/25/2036
93934F-BL-5	WMALT 2005-7 2CB1			2	4FM	4,226,104	91.3030	3,889,564	4,260,052	4,273,168	0	40,129	0	0	5.500	5.806	MON	19,525	234,303	09/30/2005	08/25/2035
93934F-EQ-1	WMALT 2005-9 2A4			2	4FM	3,692,479	86.7930	3,470,629	3,998,766	3,700,573	0	8,094	0	0	5.500	5.684	MON	18,328	219,916	09/30/2005	11/25/2035
939355-AE-3	WMALT 2007-0A3 5A			2	5FM	462,908	67.4050	363,921	539,907	443,006	0	(8,500)	0	0	2.319	2.931	MON	1,043	12,961	10/05/2007	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6			2	3FM	3,838,557	50.6300	2,932,637	5,792,268	3,734,287	0	(192,776)	346,886	0	6.268	5.658	MON	30,255	259,720	06/15/2006	07/25/2036
93935H-AD-6	WMALT MORTGAGE SER 2006-9 QL A3			2	4FM	13,285,957	63.0600	9,207,466	14,601,189	12,019,931	0	(435,375)	0	0	5.999	4.640	MON	72,994	787,450	10/20/2006	10/25/2036
949772-AU-1	WFMS 2005-18 2B1			2	6FM	920,769	12.7770	454,724	3,558,870	454,724	(442,191)	107,399	0	0	5.500	14.152	MON	16,311	179,238	12/20/2007	01/25/2036
9497EU-AC-1	WFHET 2006-1 A3			2	1FM	27,181	99.9080	28,214	28,239	27,387	0	(551)	0	0	0.360	0.651	MON	2	113	04/23/2010	05/25/2036
94980D-AA-6	WFMS 2003-M A1			2	1FM	172,097	103.2460	172,928	167,491	168,418	0	(1,878)	0	0	4.680	2.757	MON	653	7,843	12/16/2010	12/25/2033
94984E-AN-2	WFMS 2006-10 A13			2	6FM	529,868	16.6880	244,999	1,468,122	244,999	(175,462)	(56,615)	375,068	0	6.000	15.944	MON	7,341	87,112	12/01/2012	08/25/2036
94984Y-AP-3	WFMS 2006-16 A14			2	1FM	2,890,108	100.3300	2,984,983	2,975,180	2,966,740	0	19,582	0	0	5.000	5.668	MON	12,397	148,736	01/31/2008	11/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						843,465,747	XXX	796,541,979	969,976,997	831,083,940	2,656,304	(4,323,042)	12,369,202	0	XXX	XXX	XXX	4,404,492	52,155,363	XXX	XXX
055240-AA-6	BAMLL 2012-CLRN A			2	1FM	13,500,000	100.8570	13,615,709	13,500,000	13,500,000	0	0	0	0	1.359	1.381	MON	8,545	41,383	09/10/2012	08/15/2017
055240-AG-3	BAMLL 2012-CLRN B			2	1FM	176,000	101.6020	178,819	176,000	176,000	0	0	0	0	1.809	1.840	MON	148	718	09/10/2012	08/15/2017
055240-AJ-7	BAMLL 2012-CLRN C			2	1FM	133,000	101.3720	134,825	133,000	133,000	0	0	0	0	2.309	2.350	MON	143	692	09/10/2012	08/15/2017
05947U-4D-7	BACM 2005-6 A4			2	1FM	26,133,655	111.4020	28,235,875	25,346,000	25,783,715	0	(165,868)	0	0	5.190	4.546	MON	109,629	1,337,951	06/22/2010	09/10/2047
05947U-D3-9	BACM 2005-1 A5			2	1FM	17,255,813	109.1910	19,064,766	17,460,000	17,422,524	0	(99)	0	0	5.173	5.393	MON	75,268	917,686	04/16/2008	11/10/2042
05947U-LQ-9	BACM 2003-1 G			2	1FM	2,638,259	100.1650	2,622,932	2,618,619	2,618,546	0	(19,712)	0	0	5.608	4.839	MON	12,238	134,614	01/12/2012	09/11/2036
05947U-R7-5	BACM 2005-3 ASB			2	1FM	102,973	102.9170	102,727	99,815	101,118	0	(1,248)	0	0	4.589	2.874	MON	382	4,580	07/20/2010	07/10/2043
05947U-X2-9	BACM 2005-4 ASB			2	1FM	216,457	103.5170	213,614	206,357	212,813	0	(3,644)	0	0	4.867	1.387	MON	837	5,859	04/27/2012	07/10/2045
05947U-X0-6	BACM 2004-5 A4			2	1FM	12,950,781	105.9260	15,359,314	14,500,000	13,980,544	0	326,757	0	0	4.936	7.597	MON	59,643	715,720	08/27/2009	11/10/2041
05950E-AB-4	BACM 2006-2 A2			2	1FM	112,577	99.8580	112,015	112,174	112,027	0	(29)	0	0	5.713	5.273	MON	534	6,408	09/06/2011	05/10/2045
05950H-AC-2	BACM 2006-4 A3A			2	1FM	10,261,059	100.9610	10,429,230	10,330,000	10,312,693	0	7,809	0	0	5.600	5.776	MON	48,207	578,480	01/14/2008	07/10/2046
059513-AC-5	BACM 2007-4 A3			2	1FM	9,806,587	105.3490	10,310,208	9,786,708	9,791,422	0	(11,263)	0	0	5.796	5.801	MON	47,271	576,339	11/21/2007	08/10/2014
05952A-AC-8	BACM 2008-1 A3			2	1FM	14,031,234	106.5230	13,988,535	13,132,000	13,700,964	0	(330,270)	0	0	6.168	3.288	MON	67,503	685,335	02/06/2012	02/10/2051
05954R-AC-9	BALL 2007-BMB1 A2			2	1FM	225,008	98.3890	224,327	228,000	226,780	0	1,773	0	0	0.959	3.965	MON	102	556	09/21/2012	08/15/2029
07383F-EN-4	BSCMS 2000-WF2 E			2	1FM	107,225	103.8640	106,238	102,286	106,280	0	(945)	0	0	8.050	2.122	MON	686	5,489	04/19/2012	10/15/2032
07383F-U6-3	BSCMS 2004-T16 A5			2	1FM	256,432	100.8310	257,290	255,170	254,840	0	(211)	0	0	4.600	4.545	MON	978	12,732	10/20/2004	02/13/2046
07383F-U7-1	BSCMS 2004-T16 A6			2	1FM	7,995,277	106.2880	8,592,327	8,084,012	8,043,131	0	16,595	0	0	4.750	5.026	MON	31,999	383,991	11/23/2009	02/13/2046
07383F-X5-2	BSCMS 2004-PWR6 A6			2	1FM	950,742	107.0300	1,070,300	1,000,000	984,237	0	7,632	0	0	4.825	5.762	MON	4,021	48,250	02/07/2008	11/11/2041
07387B-CL-5	BSCMS 2005-T20 A4A			2	1FM	5,681,391	110.9450	6,046,486	5,450,000	5,569,555	0	(45,630)	0	0	5.150	4.292	MON	23,390	284,632	06/04/2010	10/12/2042
07388N-AE-6	BSCMS 2006-T24 A4			2	1FM	19,366,094	115.1560	20,728,026	18,000,000	19,067,382	0	(281,048)	0	0	5.537	3.680	MON	83,055	950,518	01/17/2012	10/12/2041
07388V-AB-4	BSCMS 2007-T26 A2			2	1FM	21,297	99.9440														

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17318U-AE-4	CGCMT 2012-GC8 AAB			2	1FIM	7,174,630		103.7280	7,260,932	7,000,000	0	7,168,906	(5,724)	0	2.608	2.249	MON	15,213	45,640	09/10/2012	09/10/2045
20046F-AU-4	COMM 2001-J2A B			2	1FIM	2,004,688		99.9760	1,999,520	2,000,000	0	2,001,882	(2,170)	0	6.304	6.250	MON	10,507	126,080	09/08/2011	07/16/2034
20046F-AW-0	COMM 2001-J2A C			2	1FIM	24,406,419		108.6430	25,139,858	23,139,900	0	23,898,107	(202,683)	0	6.586	5.552	MON	126,999	1,523,994	05/27/2010	07/16/2034
20046G-AW-8	COMM 2006-FL12 AJ			2	1FIM	16,216,200		93.1100	16,268,109	17,472,000	0	16,461,104	244,904	0	0.339	7.078	MON	2,759	15,204	10/04/2012	12/15/2020
20047E-AJ-8	COMM 2007-FL14 AJ			2	1FIM	6,538,007		98.2960	6,782,711	6,900,271	0	6,684,009	146,002	0	0.389	5.211	MON	1,250	14,339	07/06/2012	06/15/2022
20047E-AE-2	COMM 2006-C8 A4			2	1FIM	14,708,398		114.8870	17,232,990	15,000,000	0	14,852,772	31,750	0	5.306	5.626	MON	66,325	795,900	08/06/2007	12/10/2046
20047G-AC-1	COMM 2004-LB3A B			2	1FIM	265,469		105.3500	263,375	250,000	0	261,881	(3,588)	0	5.357	1.993	MON	1,116	5,685	07/19/2012	07/10/2037
20047G-BQ-9	COMM 2004-LB3A A5			2	1FIM	8,100,000		105.9110	9,532,008	9,000,000	0	8,722,666	190,184	0	5.357	7.922	MON	40,179	489,748	04/21/2009	07/10/2037
20047P-AE-7	COMM 2005-LP A4			2	1FIM	17,679,348		109.4180	22,354,138	20,430,000	0	19,205,044	467,165	0	4.982	7.980	MON	84,819	1,017,823	07/29/2009	05/10/2043
201730-AD-0	CMAT 1999-C1 A4			2	1FIM	144,300		100.4140	140,231	139,652	0	139,788	(4,161)	0	6.975	3.128	MON	541	9,741	11/29/2011	01/17/2032
20173Q-AE-1	GCCFC 2007-GG9 A4			2	1FIM	15,043,945		115.1500	17,272,530	15,000,000	0	15,009,966	(6,816)	0	5.444	5.448	MON	68,050	816,600	04/20/2007	03/10/2039
22540A-JR-0	CSFB 1998-C2 D			2	1FIM	133,365		101.4170	131,315	129,480	0	129,797	(1,546)	0	7.130	5.016	MON	513	9,232	01/19/2011	11/15/2030
22541N-S9-1	CSFB 2003-CK2 B			2	CSFB	7,035,000		99.9520	6,996,619	7,000,000	0	6,986,697	(2,486)	0	4.918	4.931	MON	28,688	344,260	03/27/2003	03/15/2036
22541N-UL-1	CSFB 2002-CP5 C			2	1FIM	1,004,189		100.0000	1,034,536	1,034,538	0	1,031,674	4,473	0	5.230	7.223	MON	4,509	53,675	07/06/2007	12/15/2035
22541Q-DJ-8	CSFB 2003-C3 A5			2	CSFB	3,670,323		100.3010	4,034,740	4,022,616	0	4,003,170	62,609	0	3.936	5.834	MON	13,194	160,539	06/21/2007	05/15/2038
22541Q-J2-9	CSFB 2003-C5 A4			2	CSFB	20,818,484		102.2310	22,134,565	21,651,562	0	21,513,599	138,277	0	4.900	5.694	MON	88,411	1,079,823	08/06/2007	12/15/2036
22541Q-SG-8	CSFB 2003-C4 B			2	1FIM	5,324,271		102.1610	5,256,199	5,145,000	0	5,243,102	(81,169)	0	5.253	1.570	MON	22,522	112,611	07/20/2012	08/15/2036
22541S-AD-0	CSFB 2004-C1 A4			2	1FIM	4,669,426		103.1650	4,884,939	4,735,088	0	4,719,132	7,803	0	4.750	4.982	MON	18,743	226,391	09/28/2005	01/15/2037
22541S-NK-0	CSFB 2004-C3 A5			2	1FIM	6,646,445		105.7300	7,401,065	7,000,000	0	6,894,294	62,994	0	5.113	6.202	MON	29,826	357,910	08/22/2008	07/15/2036
22545H-VQ-8	CSFB 2005-C3 A4			2	CSFB	7,475,000		108.4040	8,672,328	8,000,000	0	7,789,280	80,134	0	4.686	5.936	MON	31,240	374,880	09/05/2008	07/15/2037
22545R-QN-4	CSMC 2006-1F2A SVA2			2	1FIM	7,585,399		97.5580	7,839,873	8,036,107	0	7,794,868	209,469	0	0.478	7.368	MON	1,789	14,395	11/06/2012	10/15/2021
22545Y-AB-7	CSMC 2007-C2 A2			2	1FIM	19,050		100.8440	19,139	18,978	0	19,404	439	0	5.448	4.471	MON	86	1,038	11/03/2011	01/15/2049
22546B-AC-4	CSMC 2007-C5 A2			2	1FIM	76,777		99.8070	74,618	74,762	0	74,878	(967)	0	5.589	3.095	MON	348	4,598	06/28/2011	09/15/2040
22546B-AD-2	CSMC 2007-C5 A3			2	1FIM	9,375,888		104.8600	9,476,198	9,037,000	0	9,221,483	(114,351)	0	5.694	4.356	MON	42,881	514,567	08/10/2011	09/15/2040
225470-AM-5	CSMC 2005-C5 A3			2	1FIM	1,176,803		100.1590	1,161,257	1,159,412	0	1,161,304	(13,330)	0	5.100	3.874	MON	4,928	59,130	11/21/2011	08/15/2038
225470-AN-3	CSMC 2005-C5 AAB			2	1FIM	2,645,984		102.4040	2,729,535	2,665,455	0	2,658,614	2,010	0	5.100	5.263	MON	11,328	135,938	12/22/2006	08/15/2038
225470-F6-5	CSMC 2006-C1 AAB			2	1FIM	2,135,708		104.1540	2,095,264	2,011,706	0	2,087,968	(26,501)	0	5.409	2.392	MON	9,068	110,741	02/10/2011	02/15/2039
225470-NK-5	CSMC 2005-C6 A4			2	1FIM	8,718,431		110.0190	9,518,451	8,651,666	0	8,676,555	(13,572)	0	5.230	5.062	MON	37,707	452,482	01/13/2010	12/15/2040
233050-AB-9	DBUBS 2011-LC1A A2			2	DBUBS	12,119,832		114.5480	13,745,700	12,000,000	0	12,088,271	(17,376)	0	4.528	4.382	MON	45,280	543,360	02/08/2011	07/01/2019
233050-AC-7	DBUBS 2011-LC1A			2	1FIM	2,019,876		118.9880	2,379,752	2,000,000	0	2,016,378	(1,930)	0	5.002	4.907	MON	8,337	100,040	02/08/2011	01/01/2021
233050-AN-3	DBUBS 2011-LC1A A1			2	1FIM	19,416,672		108.1530	20,792,502	19,225,010	0	19,343,480	(40,388)	0	3.742	3.511	MON	59,950	719,400	02/08/2011	06/01/2017
23305X-AS-0	DBUBS 2011-LC2A A1FL			2	1FIM	133,401		102.6600	133,079	129,630	0	133,295	(106)	0	1.559	0.856	MON	112	514	10/04/2012	07/12/2044
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FIM	13,129,720		115.5340	15,019,420	13,000,000	0	13,107,958	(15,751)	0	4.638	4.499	MON	50,245	602,940	08/11/2011	04/10/2021
23305Y-BB-4	DBUBS 2011-LC3A A2			2	1FIM	11,614,784		108.7860	12,510,436	11,500,000	0	11,583,117	(23,424)	0	3.642	3.413	MON	34,903	418,830	08/11/2011	09/10/2016
33735P-AB-3	FUCMT 1999-C1 F			2	1FIM	13,414,375		105.2590	13,683,644	13,000,000	0	13,313,857	(100,518)	0	5.350	4.061	MON	57,958	405,708	05/04/2012	10/15/2035
36161R-AE-9	GFCM 2003-1 A5			2	1FIM	3,948,191		122.0590	4,333,109	3,550,000	0	3,855,611	(48,706)	0	5.743	4.053	MON	16,989	203,862	07/13/2011	05/12/2035
361849-DL-3	GMACC 1998-C1 F			2	1FIM	119,424		100.1920	118,140	117,913	0	118,231	(1,193)	0	6.894	1.783	MON	677	5,517	04/02/2012	05/15/2030
361849-J7-8	GMACC 2004-C3 A4			2	GMACC	1,790,867		99.9490	1,845,759	1,846,701	0	1,841,100	2,230	0	4.547	5.551	MON	6,997	92,588	07/30/2008	12/10/2041
361849-J9-4	GMACC 2004-C3 A5			2	1FIM	7,546,563		106.2920	8,503,336	8,000,000	0	7,866,614	65,967	0	4.864	5.877	MON	32,427	389,120	06/28	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
396789-DV-8	GCFCF 2003-C1 A4			2	1FIM	2,025,207		100.4540	2,332,939	2,322,402	2,303,629	0	73,483	0	4.111	8.129	MON	7,956	95,474	02/17/2009	07/05/2035
396789-DY-2	GCFCF 2003-C1 D			2	1FIM	5,024,970		100.8170	5,040,870	5,000,000	4,999,042	0	(3,242)	0	4.290	4.260	MON	17,875	214,500	06/20/2003	06/05/2013
396789-FT-1	GCFCF 2004-GG1 A7			2	1FIM	4,538,796		104.2180	5,124,669	4,917,259	4,820,781	0	81,149	0	5.317	7.304	MON	21,788	261,510	07/02/2009	06/10/2036
396789-JS-9	GCFCF 2005-GG3 A3			2	1FIM	1,451,483		100.2180	1,507,652	1,504,371	1,494,101	0	20,144	0	4.569	5.877	MON	5,728	68,735	01/12/2010	08/10/2042
396789-JU-4	GCFCF 2005-GG3 A4			2	1FIM	4,252,188		107.0130	4,280,524	4,000,000	4,111,845	0	(62,809)	0	4.799	3.162	MON	15,997	191,960	08/26/2010	08/10/2042
46625M-6W-4	JPMCC 2004-CB9 A4			2	1FIM	1,958,125		106.2820	2,125,646	2,000,000	1,989,851	0	4,533	0	5.771	5.988	MON	9,618	114,279	07/22/2008	06/12/2041
46625M-P2-9	JPMCC 2003-CB7 A4			2	1FIM	34,209,017		102.6490	36,541,248	35,598,181	35,365,289	0	228,893	0	4.879	5.691	MON	144,736	1,736,864	08/02/2007	01/12/2038
46625M-VR-7	JPMCC 2003-ML1A A2			2	1FIM	15,619,834		100.0380	16,262,286	16,256,108	16,224,711	0	118,303	0	4.767	5.648	MON	64,577	774,929	08/02/2007	03/12/2039
46625M-WX-3	JPMCC 2003-CB6 A2			2	1FIM	13,807,551		101.3410	14,353,180	14,163,293	14,113,706	0	62,242	0	5.255	5.799	MON	62,023	744,281	07/11/2007	07/12/2037
46625M-YT-0	JPMCC 2003-PM1A A3			2	1FIM	158,377		99.9850	151,533	151,557	151,452	0	(2,990)	0	5.169	2.266	MON	653	7,834	06/28/2010	08/12/2040
46625M-YU-7	JPMCC 2003-PM1A A4			2	1FIM	1,211,963		101.2100	1,346,093	1,330,000	1,316,893	0	29,819	0	5.326	7.860	MON	5,903	70,836	01/29/2009	08/12/2040
46625Y-UA-9	JPMCC 2005-LDP4 A4			2	1FIM	4,986,719		108.5760	5,428,820	5,000,000	4,989,179	0	787	0	4.918	4.988	MON	20,492	245,900	01/06/2010	10/15/2042
46625Y-VQ-3	JPMCC 2005-LDP4 A3A2			2	1FIM	266,521		99.9280	262,718	262,906	262,521	0	(2,079)	0	4.903	3.792	MON	1,074	12,890	08/10/2011	10/15/2042
46629P-AB-4	JPMCC 2006-LDP9 A2			2	1FIM	6,919,600		105.4240	6,818,652	6,467,861	6,759,767	0	(73,385)	0	5.134	2.670	MON	27,672	332,060	10/14/2010	05/15/2047
46630J-AC-3	JP MORGAN CHASE 2007-LDPX A3			2	1FIM	19,916,406		115.6370	23,127,340	20,000,000	19,937,763	0	4,297	0	5.420	5.510	MON	90,333	1,083,932	04/27/2007	01/15/2049
46634N-AD-8	JPMCC 2010-C1 A2			2	1FIM	14,139,832		112.9080	15,807,092	14,000,000	14,084,002	0	(22,901)	0	4.608	4.447	MON	53,760	645,120	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			2	1FIM	7,069,944		118.8990	8,322,958	7,000,000	7,051,431	0	(7,621)	0	5.058	4.951	MON	29,505	354,060	06/11/2010	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2			2	1FIM	13,129,948		110.9770	14,426,945	13,000,000	13,094,926	0	(15,159)	0	3.616	3.450	MON	39,172	470,067	10/07/2010	11/15/2043
46636D-AC-0	JPMCC 2011-C4 A2			2	1FIM	8,079,976		107.5180	8,601,456	8,000,000	8,052,551	0	(18,160)	0	3.341	3.106	MON	22,275	267,296	05/25/2011	07/15/2046
46636D-AL-0	JPMCC 2011-C4 ASB			2	1FIM	18,912,175		110.4310	20,678,149	18,725,000	18,866,690	0	(30,153)	0	3.734	3.564	MON	58,264	699,173	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB			2	1FIM	7,069,979		110.4000	7,727,979	7,000,000	7,057,904	0	(9,543)	0	3.678	3.520	MON	21,452	257,425	09/16/2011	08/15/2046
46637Y-AJ-8	JPMCC 2012-HSBC C			2	1FIM	3,857,000		104.8360	3,983,776	3,800,000	3,855,695	0	(1,305)	0	4.021	3.862	MON	12,732	63,660	07/13/2012	07/05/2032
50177A-AB-5	LBCMT 2007-C3 A2			2	1FIM	6,144		100.1670	6,055	6,045	6,047	0	(52)	0	5.840	3.410	MON	20	353	08/25/2011	07/15/2044
52108H-5X-8	LBUBS 2005-C3 A5			2	1FIM	9,590,625		108.2400	10,824,000	10,000,000	9,852,554	0	61,831	0	4.739	5.516	MON	26,328	473,900	04/28/2008	07/15/2030
52108H-PN-8	LBUBS 2003-C1 A4			2	1FIM	4,415,298		100.0780	4,679,984	4,676,332	4,671,897	0	52,221	0	4.394	5.641	MON	11,415	206,507	08/02/2007	03/15/2032
52108H-Q3-1	LBUBS 2004-C7 D			2	1FIM	1,941,411		103.1650	1,981,802	1,921,000	1,935,495	0	(5,915)	0	4.886	4.458	MON	5,214	62,573	04/05/2012	10/15/2036
52108H-TA-2	LBUBS 2003-C5 A4			2	1FIM	4,963,305		101.1590	5,055,791	4,997,861	4,993,473	0	4,450	0	4.685	4.825	MON	13,008	234,150	11/29/2004	07/15/2032
52108H-XL-3	LBUBS 2003-C8 A3			2	1FIM	137,452		100.9440	132,958	131,716	132,646	0	(2,001)	0	4.830	1.777	MON	353	6,362	08/13/2010	11/15/2027
52108M-AB-9	LBUBS 2005-C7 A2			2	1FIM	9,796		100.0550	9,778	9,773	9,768	0	.0	0	5.103	4.869	MON	28	499	03/23/2011	11/15/2030
55312T-AD-5	MLCFC 2007-6 A4			2	1FIM	15,103,711		115.3580	17,303,730	15,000,000	15,037,560	0	(12,925)	0	5.485	5.433	MON	68,563	822,750	04/18/2007	03/12/2051
589929-PV-4	MLM 1998-C1 B			2	1FIM	4,498,800		114.8670	4,493,585	3,912,000	3,912,000	0	(92,736)	0	6.750	3.469	MON	22,005	220,050	02/23/2012	11/15/2026
589929-PW-2	MLM 1998-C1 C			2	1FIM	5,683,125		111.4500	5,851,099	5,250,000	5,587,042	0	(59,398)	0	6.750	5.294	MON	29,531	354,375	05/04/2011	11/15/2026
590201-AB-5	MLFT 2008-LAQA A2			2	1FIM	20,464,650		97.7930	21,519,284	22,005,000	20,789,680	0	325,030	0	0.751	4.576	MON	10,420	71,586	08/17/2012	07/09/2021
59022H-CV-2	MLMT 2004-MKB1 A4			2	1FIM	1,194,844		104.3140	1,564,712	1,500,000	1,418,753	0	68,108	0	5.176	10.767	MON	6,470	77,640	03/17/2009	02/12/2042
59022H-FY-3	MLMT 2005-MKB2 A4			2	1FIM	24,436,876		108.3130	30,777,253	28,415,000	26,800,588	0	687,733	0	5.204	8.467	MON	123,226	1,478,717	11/16/2009	09/12/2042
59022H-HJ-4	MLMT 2005-MCP1 A4			2	1FIM	13,527,500		108.6030	15,204,392	14,000,000	13,783,144	0	85,944	0	4.747	5.500	MON	55,382	664,580	09/29/2009	06/12/2043
59022H-JL-7	MLMT 2005-CP1 A4			2	1FIM	10,340,100		110.2990	10,948,269	9,926,000	10,130,774	0	(81,122)	0	5.047	4.156	MON	41,747	500,965	04/27/2010	07/12/2038
59022H-MU-3	MLMT 2005-CK1 A6			2	1FIM	11,967,436		111.1460	13,225,310	11,899,000	11,923,059	0	(10,858)	0	5.263	5.247	MON	52,182	632,521	12/17/2009	11/12/2037
60687U-AE-7	MLCFC 2006-2 A4			2	1FIM	24,887,646		115.1830	24,896,805	21,615,000	24,513,960	0	(373,687)	0	5.893	1.597	MON	106,142	431,7		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90268T-AD-6	UBSC 2011-C1 AAB			2	1FMI	2,029,910		107.7480	2,154,952	2,000,000	0	(3,687)	0	0	3.187	2.959	MON	5,312	63,740	12/09/2011	01/10/2045
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FMI	18,277,948		106.3600	18,008,000	18,255,945	0	(22,003)	0	0	3.002	2.774	MON	45,050	315,350	04/24/2012	05/10/2045
90270R-BF-0	UBSBB 2012-C4 AAB			2	1FE	15,374,965		101.4950	15,224,220	15,000,000	0	(1,501)	0	0	2.459	2.087	MON	30,736	0	12/06/2012	12/10/2045
903490-AC-6	UBSBB 2012-C3 A3			2	1FMI	10,249,800		104.3820	10,438,160	10,000,000	0	(8,371)	0	0	2.728	2.359	MON	22,733	68,200	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER1CL			2	1FMI	4,099,979		102.5660	4,102,624	4,000,000	0	(806)	0	0	3.298	3.011	MON	10,992	10,992	11/16/2012	11/15/2030
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			2	1FMI	4,850,586		106.2460	5,153,549	4,850,591	0	(458)	0	0	2.970	2.968	MON	12,004	144,043	08/10/2010	09/13/2028
92936G-AA-8	WFDB 2011- BXR A			2	1FMI	4,999,815		102.1600	5,108,010	5,000,000	0	2,317	0	0	3.662	3.658	MON	15,258	183,100	07/28/2011	07/05/2024
92936Q-AE-8	WFRBS 2012-C6 A3			2	1FMI	7,069,629		107.6470	7,535,276	7,000,000	0	(6,798)	0	0	3.143	2.987	MON	18,334	146,673	03/16/2012	04/15/2045
929766-4Q-3	WBCMT 2005-C20 A7			2	1FMI	23,292,240		109.7900	24,538,043	22,350,000	0	(235,289)	0	0	5.118	3.987	MON	95,323	1,143,873	12/07/2010	07/15/2042
929766-C2-7	WBCMT 2005-C17 APB			2	1FMI	214,099		101.1570	207,483	205,109	0	(4,326)	0	0	5.037	2.436	MON	861	10,576	12/21/2010	03/15/2042
929766-C3-5	WBCMT 2005-C17 A4			2	1FMI	17,959,555		108.1890	20,664,099	19,100,000	0	18,628,422	0	0	5.083	6.377	MON	80,904	970,853	11/17/2009	03/15/2042
929766-CU-5	WBCMT 2003-C3 A2			2	1FMI	5,567		100.0000	5,483	5,473	0	(11)	0	0	4.867	4.662	MON	22	267	09/10/2004	02/15/2035
929766-NQ-2	WBCMT 2004-C10 A4			2	1FMI	1,608,522		103.5170	1,898,517	1,834,008	0	1,774,961	0	0	4.748	8.096	MON	7,257	87,085	02/19/2009	02/15/2041
929766-QU-0	WBCMT 2004-C11 A4			2	1FMI	2,181,144		100.1310	2,112,695	2,109,933	0	2,110,771	0	0	5.030	3.134	MON	8,844	106,130	09/28/2010	01/15/2041
929766-RS-4	WBCMT 2005-C18 A4			2	1FMI	20,723,071		108.4770	23,834,566	21,972,000	0	21,479,106	0	0	4.935	6.021	MON	90,360	1,084,318	08/12/2008	04/15/2042
929766-WK-5	WBCMT 2004-C15 A3			2	1FMI	3,182,367		101.4640	3,213,060	3,166,708	0	3,162,210	0	0	4.502	4.440	MON	11,880	172,216	10/29/2004	10/15/2041
929766-WY-7	WBCMT 2005-C16 A3			2	1FMI	9,754,297		99.9610	9,996,110	10,000,000	0	9,980,336	0	0	4.615	5.106	MON	38,458	461,500	12/21/2006	10/15/2041
929766-YX-5	WBCMT 2005-C16 A4			2	1FMI	16,205,625		107.0430	19,267,668	18,000,000	0	17,307,030	0	0	4.847	7.093	MON	72,705	872,460	08/12/2009	10/15/2041
92978P-AC-3	WBCMT 2006-C29 A3			2	1FMI	10,100,000		103.4100	10,341,010	10,000,000	0	(25,147)	0	0	5.313	5.128	MON	44,275	531,300	01/11/2008	11/15/2048
92978Q-AC-1	WBCMT 2007-C30 A3			2	1FMI	129,805		102.0900	129,602	126,949	0	(699)	0	0	5.246	2.200	MON	555	1,110	10/22/2012	12/15/2043
92978Q-AD-9	WBCMT 2007-C30 APB			2	1FMI	5,439,154		102.4400	5,508,160	5,376,983	0	5,402,119	0	0	5.294	4.976	MON	23,721	284,657	06/25/2010	12/15/2043
92978Q-CB-1	WBCMT 2007-C30 A5			2	1FMI	9,915,234		114.5510	11,455,110	10,000,000	0	9,948,534	0	0	5.342	5.489	MON	44,517	534,200	04/20/2007	12/15/2043
94987Y-AA-3	WFRR 2012-10 A			2	1FE	17,794,088		100.5000	17,949,886	17,860,583	0	6,522	0	0	1.750	1.976	MON	7,814	102,450	08/08/2012	08/20/2021
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,290,397,292	XXX	1,389,151,861	1,293,559,778	1,300,733,705	0	1,246,927	0	0	XXX	XXX	XXX	4,754,855	52,808,084	XXX	XXX
02108P-AA-9	Alprion LLC VRDN VRDN				1FE	1,800,000		100.0000	1,800,000	1,800,000	0	0	0	0	0.200	0.106	MON	294	3,936	12/06/2011	10/01/2034
03061U-AD-5	AMCAR 2012-3 B			2	1FE	9,997,864		101.1580	10,115,750	10,000,000	0	5,702	0	0	1.590	1.578	MON	10,158	71,550	06/19/2012	07/10/2017
03063X-AE-5	AMCAR 2012-4 B			2	1FE	16,996,773		100.4050	17,068,833	17,000,000	0	16,997,079	0	0	1.310	1.320	MON	14,228	48,870	09/05/2012	11/08/2017
03064A-AD-6	AMCAR 2009-1 B			2	1FE	151,072		101.8970	137,651	138,758	0	(6,952)	0	0	9.790	2.827	MON	599	13,476	06/29/2011	04/15/2014
03064A-AE-4	AMCAR SER 2009-1 C			2	1FE	274,111		108.1970	270,492	250,000	0	(7,153)	0	0	14.550	(0.348)	MON	1,617	6,063	10/17/2012	01/15/2016
03064C-AD-2	AMCAR 2010-1 B			2	1FE	157,270		100.7380	155,765	154,625	0	(1,980)	0	0	3.720	1.440	MON	256	4,314	03/23/2012	11/17/2014
03064C-AE-0	AMCAR 2010-1 C			2	1FE	315,891		104.1410	312,422	300,000	0	(4,303)	0	0	5.190	0.390	MON	692	5,190	09/10/2012	08/17/2015
04363W-AA-0	ACER 2012-1A A			2	1FE	299,978		100.0090	300,028	300,000	0	266	0	0	1.830	1.758	MON	244	0	11/16/2012	09/15/2019
06052D-AD-7	BAAT SER 20091A CL A4			2	1FE	41,343		100.1150	40,981	40,933	0	(362)	0	0	3.520	2.088	MON	64	840	05/15/2012	06/15/2016
06052F-AD-2	BAAT 2009-2A A4			2	1FE	69,132		100.4300	68,758	68,464	0	(563)	0	0	3.030	1.760	MON	92	1,383	05/02/2012	10/15/2016
125590-AE-9	CIT MARINE TRUST 99-A CTFS			2	4AML	1,671,431		175.0000	1,254,280	1,672,374	0	239	0	0	6.200	6.299	MON	4,608	103,687	02/12/1999	11/15/2019
126193-AB-7	CPS 2010-A A			2	1FE	52,593		100.0580	52,460	52,429	0	52,444	0	0	2.890	2.671	MON	67	1,515	05/13/2011	03/15/2016
13056R-AA-4	CRART 2012-1 A			2	1FE	278,207		99.9830	278,183	278,231	0	2	0	0	1.180	1.189	MON	210	335	11/02/2012	08/15/2017
13974X-AB-8	CAPITAL AUTO 2008-A B			2	1FE	217,297		100.9980	209,396	207,327	0	(8,231)	0	0	6.890	1.143	MON	635	10,714	03/22/2012	01/15/2015
13974Y-AB-6	CARAT 2008-2 B			2	1FE	145,826		100.8830	144,295	143,032	0	(1,565)	0	0	6.460	(0.030)	MON	411	2,310	09/19/2012	12/15/2014
13974Y-AC-4	CARAT 2008-2 C			2	1FE	322,500		103.0890	309,266	300,000	0	(13,621)	0	0	7.960	1.426	MON	1,061	15,920	04/11/2012	12/15/2014
14366U-AA-0	QIART 2012-1A A			2	1FE	99,719		100.0400	99,760	99,721	0	.1	0	0	2.090	2.101	MON	93	1,285	04/30/2012	01/15/2015
15005M-AD-6	CEDAR BRAKES I LLC SERIES B			2	2AML	852,359		103.6340	883,333	852,359	0	.0	0								

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34528R-AF-9	FORDO 2009-A A4			2	1FE	91,393	100.6030	89,552	89,015	89,934	0	(1,458)	0	0	6.070	1.238	MON	240	4,052	03/27/2012	05/15/2014
49228R-AE-3	KERN RIVER FUNDING CORP			2	1FE	5,275,283	110.4880	5,827,679	5,274,500	5,274,820	0	(44)	0	0	4.893	4.942	MON	717	254,996	04/30/2003	04/30/2018
50172C-AA-8	LAI VEHICLE LEASE 2010-A A			2	1FE	86,276	100.0250	86,427	86,406	86,365	0	34	0	0	2.550	2.838	MON	98	2,203	12/09/2010	09/15/2016
59524E-AA-0	MID-ATLANTIC MILITARY CO			2	1FE	5,466,000	101.2750	5,535,692	5,466,000	5,466,000	0	0	0	0	5.671	5.671	FA	129,157	309,977	07/28/2005	08/01/2025
61205P-AJ-8	MHESA 2012-1 A1			2	1FE	146,084	100.1600	146,318	146,084	146,084	0	0	0	0	0.811	0.812	MON	92	786	04/27/2012	09/20/2022
68557D-AA-3	ORCAL GEOTHERMAL			2	2AM	2,273,458	101.0000	2,342,838	2,319,642	2,286,774	0	3,533	0	0	6.210	6.620	JD	400	144,050	06/15/2006	12/30/2020
69403W-AB-3	PACIFIC BEACON LLC			1	1AM	10,943,750	85.5000	11,008,125	12,875,000	11,000,197	0	56,447	0	0	0.540	2.659	JJ	36,958	0	09/26/2012	07/15/2026
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP			2	1FE	3,014,516	102.3940	3,086,684	3,014,516	3,014,516	0	0	0	0	3.000	3.000	MS	27,131	0	08/17/2012	09/13/2027
78403D-AA-8	SBA TOWER TRUST			2	1FE	10,000,000	105.0600	10,506,020	10,000,000	10,000,000	0	0	0	0	4.254	4.254	MON	18,907	427,763	04/08/2010	04/15/2015
78403D-AB-6	SBA TOWER TRUST			2	1FE	33,405,878	112.7300	36,355,457	32,250,000	33,039,521	0	(166,125)	0	0	5.101	4.484	MON	73,114	1,654,212	10/07/2010	04/15/2017
78459T-AA-6	SNAAC 2012-1A A			2	1FE	159,175	100.4390	159,887	159,188	159,184	0	9	0	0	1.780	1.798	MON	126	1,425	06/06/2012	06/15/2016
90281U-AE-5	SDART 2010-B C			2	1FE	21,678,025	101.8540	21,628,761	21,235,000	21,508,810	0	(169,215)	0	0	3.020	1.241	MON	28,502	267,207	07/13/2012	10/17/2016
90282G-AE-5	SDART 2010-2 C			2	1FE	258,477	103.4090	258,523	250,000	255,818	0	(2,659)	0	0	3.890	1.775	MON	432	4,863	06/21/2012	07/17/2017
90282H-AD-5	SDART 2010-3 B			2	1FE	10,318,867	100.5290	10,304,264	10,250,000	10,276,882	0	(41,985)	0	0	2.050	1.250	MON	9,339	105,062	06/21/2012	05/15/2015
90282H-AA-3	SDART 2010-3 C			2	1FE	309,000	103.2790	309,837	300,000	308,654	0	(346)	0	0	3.060	0.736	MON	408	765	12/11/2012	11/15/2017
90282L-AA-2	SDART 2011-S1A B			2	1FE	172,374	100.3000	172,837	172,320	172,348	0	(26)	0	0	1.480	1.450	MON	113	1,700	04/11/2012	05/15/2017
90282M-AB-8	SCART 2011-S1A B			2	1FE	225,242	100.8390	229,029	227,123	226,087	0	720	0	0	1.660	2.214	MON	168	3,770	12/07/2011	08/15/2016
90282P-AD-7	SDART 2011-1 B			2	1FE	9,933,544	101.8100	9,997,742	9,820,000	9,890,392	0	(43,152)	0	0	2.350	1.503	MON	10,256	115,385	06/19/2012	11/16/2015
90282R-AB-7	SDART 2011-2 A2			2	1FE	49,960	100.0740	50,060	50,023	50,015	0	41	0	0	1.040	1.208	MON	23	520	11/10/2011	04/15/2014
90282T-AE-7	SDART 2011-3 C			2	1FE	257,148	102.8530	257,132	250,000	256,677	0	(471)	0	0	3.090	1.271	MON	343	644	11/19/2012	05/15/2017
90282U-AD-6	SDART 2012-05 B			2	1FE	17,998,619	100.4300	18,077,454	18,000,000	17,998,832	0	213	0	0	1.560	1.568	MON	12,480	93,600	08/07/2012	08/15/2018
90282X-AE-8	SDART 2012-4 C			2	1FE	16,591,250	103.4020	16,544,352	16,000,000	16,566,472	0	(24,778)	0	0	2.940	1.425	MON	20,907	39,200	11/19/2012	12/15/2017
90283C-AD-5	SDART 2012-6 B			2	1FE	14,998,218	99.9870	14,998,020	15,000,000	14,998,567	0	349	0	0	1.330	1.344	MON	8,867	36,021	10/03/2012	05/15/2017
82651T-AA-4	SRFC 2011-2A A			2	1FE	309,792	102.7490	309,788	301,501	309,777	0	(16)	0	0	3.260	1.380	MON	300	819	12/06/2012	05/20/2028
870537-AA-5	SWEETWATER INVESTORS LLC			2	2	567,773	98.9830	561,998	567,773	567,773	0	0	0	0	5.875	5.875	MM	4,262	33,357	05/18/2004	05/15/2014
88031J-AB-2	TENASKA GEORGIA PARTNERS			2	2AM	6,597,360	119.0380	7,853,365	6,597,360	6,597,360	0	0	0	0	9.500	8.816	FA	261,146	626,749	11/03/1999	02/01/2030
88641U-AB-9	TMCAT 2012-AA A2			2	1FE	249,978	99.9980	249,995	250,000	249,980	0	2	0	0	1.210	1.223	MON	17	252	11/19/2012	08/15/2015
89566E-AA-6	TRISTATE GEN/TRANS ASSN			2	1FE	6,368,640	105.8780	6,742,989	6,368,640	6,368,640	0	0	0	0	6.040	6.042	JJ	161,346	384,666	10/14/2003	01/31/2018
90342N-AQ-0	US EDU LOAN TRST			2	1FE	36,650,000	83.6650	30,663,152	36,650,000	36,650,000	0	0	0	0	0.580	0.536	MON	16,533	11,602	12/22/2008	09/01/2046
909439-AC-5	UACST 2012-1 A2			2	1FE	249,979	100.0300	250,076	250,000	250,015	0	36	0	0	1.100	1.158	MON	31	458	09/20/2012	03/16/2015
952355-AH-8	WEST CORP			1	5FE	4,751,563	104.7500	4,840,498	4,621,000	4,722,125	0	(22,402)	0	0	8.625	7.938	JJ	183,781	398,561	08/26/2011	10/01/2018
96032T-AA-4	WESTR 2012-2A A			2	1FE	221,271	100.7500	222,931	221,271	221,271	0	0	0	0	3.000	3.005	MON	203	1,309	09/14/2012	01/20/2025
96032U-AA-1	WESTR 2012-3A A			2	1FE	300,000	100.1880	300,563	300,000	300,000	0	0	0	0	2.500	2.513	MON	271	0	12/12/2012	03/20/2025
12548W-AA-1	OFC 2012-3A A1L		F	2	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	1.693	1.696	JAJO	0	0	12/05/2012	01/29/2025
256853-AA-0	DOLPHIN ENERGY LTD		F	2	1FE	378,150	112.7500	426,364	378,150	378,150	0	0	0	0	5.888	5.890	JD	990	22,265	07/23/2009	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD		F	1	1FE	10,017,500	116.6250	10,496,250	9,000,000	9,979,953	0	(37,547)	0	0	5.500	4.032	JD	22,000	265,986	08/08/2012	12/15/2021
35999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						347,351,932	XXX	350,059,123	348,632,295	344,137,046	(2,392,371)	(554,081)	3,112,227	0	XXX	XXX	XXX	1,754,655	9,375,421	XXX	XXX
38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,990,081,557	XXX	8,663,950,757	8,067,632,950	7,980,208,681	350,895	(8,299,497)	15,840,668	0	XXX	XXX	XXX	87,647,116	392,136,632	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2FE	12,726,555	106.3750	14,094,688	13,250,000	12,734,660	0	1,738	0	0	6.500	6.777	MM	110,049	861,250	07/13/2007	05/15/2057
171232-AP-6	CHUBB			1	1FE	17,302,334	109.0000	18,769,800	17,220,000	17,259,356	0	(8,706)	0	0	6.375	6.307	AO	231,753	1,097,775	05/22/2007	03/29/2067
171232-AP-6	CHUBB		LS	1	1FE	283,951	109.0000	305,200	280,000	281,976	0	(398)	0	0	6.375	6.182	AO	3,768	17,850	04/18/2007	03/29/2067
293791-AV-1	ENTERPRISE PRODUCTS			1	3FE	4															

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						112,714,332	XXX	123,173,850	110,734,000	112,647,255	0	(13,883)	0	0	XXX	XXX	XXX	975,821	8,119,056	XXX	XXX
003723-AA-1	ABN AMRO NA HOLDING CAP				1AM	6,231,640	100.0000	7,508,000	7,508,000	6,231,640	0	0	0	0	6.523	6.521	MM	72,102	489,747	03/16/2006	12/01/2049
055675-AA-0	BNSF FUNDING TRUST I			1	3AM	4,032,500	113.3750	4,535,000	4,000,000	4,030,029	0	(1,075)	0	0	6.613	6.526	JJ	121,973	264,520	10/19/2010	12/15/2055
17311H-20-9	CITIGROUP CAPITAL XVII			1	1FE	16,503	25.0300	20,450	817	16,504	0	0	0	0	1.588	7.964	MJSD	0	1,297	02/27/2007	03/15/2067
251528-AA-3	DEUTSCHBANK				1AM	24,342,507	68.0360	28,717,996	42,210,000	24,342,507	0	0	0	0	3.431	6.341	MJSD	8,045	1,498,929	10/19/2001	06/30/2049
30254*-AA-8	FHCC CAPITAL				2AM	7,000,000	124.3020	8,701,166	7,000,000	7,000,000	0	0	0	0	8.940	8.940	MJSD	3,477	625,800	06/29/1998	06/29/2028
38143V-AA-7	GOLDMAN SACHS GROUP INC				2AM	5,085,000	103.5680	5,266,407	5,085,000	5,085,000	0	0	0	0	6.345	6.345	FA	121,887	322,643	02/12/2004	02/15/2034
40430L-AA-7	HSBC FIN CAP TRUST IX			1	2AM	10,797,594	99.7500	10,822,875	10,850,000	10,801,805	0	951	0	0	5.911	5.946	MM	55,227	641,344	05/23/2007	11/30/2035
90264A-AA-7	UBS PFD FUNDING TR V	LS		1	4AM	2,061,520	102.0000	2,040,000	2,000,000	2,061,520	0	0	0	0	6.243	5.819	MM	15,954	124,860	10/06/2006	05/15/2016
929768-AA-7	WACHOVIA TRUPS				2AM	4,803,500	83.8090	4,190,450	5,000,000	4,897,951	0	7,191	0	0	0.840	0.994	JAJO	9,103	49,138	12/15/1997	01/15/2027
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R		1	2AM	4,334,140	102.0840	4,466,162	4,375,000	4,335,056	0	0	0	0	6.024	6.086	MS	77,601	263,550	09/18/2006	03/29/2049
12479B-AA-0	COMMONWEALTH BANK AUSTRALIA	R		1	3AM	5,015,710	102.0840	5,104,185	5,000,000	5,005,798	0	0	0	0	6.024	5.959	MS	88,687	301,200	11/30/2006	03/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						73,720,614	XXX	81,372,691	93,028,817	73,807,810	0	7,067	0	0	XXX	XXX	XXX	574,056	4,583,028	XXX	XXX
4899999. Total - Hybrid Securities						186,434,946	XXX	204,546,541	203,762,817	186,455,065	0	(6,816)	0	0	XXX	XXX	XXX	1,549,877	12,702,084	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						6,203,021,232	XXX	6,852,363,470	6,147,087,547	6,197,609,948	86,962	(4,836,324)	359,239	0	XXX	XXX	XXX	81,334,451	305,457,850	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,005,389,986	XXX	2,018,210,805	2,088,478,576	1,989,032,288	2,656,304	(7,881,705)	12,369,202	0	XXX	XXX	XXX	8,169,478	87,080,271	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,433,053,363	XXX	1,539,102,801	1,389,659,170	1,438,936,000	0	(3,067,616)	0	0	XXX	XXX	XXX	5,659,936	60,739,583	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						598,659,829	XXX	613,273,286	621,166,112	595,460,853	(2,392,371)	(617,529)	3,112,227	0	XXX	XXX	XXX	3,370,292	18,738,712	XXX	XXX
8399999 - Total Bonds						10,240,124,410	XXX	11,022,950,362	10,246,391,405	10,221,039,089	350,895	(16,403,174)	15,840,668	0	XXX	XXX	XXX	98,534,157	472,016,416	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
020002-10-1	ALLSTATE CORPORATION			104,367,000	4,192,422	40.170	4,192,422	3,275,610	.0	113,760	.0	1,331,723	.0	1,331,723	.0	L	02/25/2011
042735-10-0	ARROW ELECTRONICS INC			41,390,000	1,576,131	38.080	1,576,131	1,000,781	.0	.0	.0	27,731	.0	27,731	.0	L	06/24/2010
126650-10-0	CVS CORP			71,297,000	3,447,210	48.350	3,447,210	2,339,175	.0	46,343	.0	539,718	.0	539,718	.0	L	02/25/2011
172062-10-1	CINCINNATI FINANCIAL			109,395,000	4,283,908	39.160	4,283,908	3,736,814	.0	176,673	.0	951,737	.0	951,737	.0	L	12/07/1993
212485-10-6	CONVERGYS CORP			4,629,478,000	75,969,734	16.410	75,969,734	54,072,303	231,474	462,948	.0	16,851,300	.0	16,851,300	.0	L	08/26/2002
31337#-10-5	FHLB CINCINNATI			431,095,000	43,109,500	100.000	43,109,500	41,490,216	.0	1,914,762	.0	.0	.0	.0	.0	A	04/14/2011
381416-10-4	GOLDMAN SACHS GROUP INC			7,476,000	953,639	127.560	953,639	1,009,316	.0	13,233	.0	277,584	.0	277,584	.0	L	06/25/2010
584918-10-4	MICROSOFT CORP			107,526,000	2,872,019	26.710	2,872,019	2,508,302	.0	89,247	.0	80,645	.0	80,645	.0	L	07/01/2010
755111-50-7	RAYTHEON CO			145,454,000	8,372,332	57.560	8,372,332	6,002,072	72,727	280,726	.0	1,335,268	.0	1,335,268	.0	L	08/05/2011
88732J-20-7	TIME WARNER CABLE INC			176,690,000	17,172,501	97.190	17,172,501	7,406,845	.0	395,786	.0	5,940,318	.0	5,940,318	.0	L	03/13/2009
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				161,949,396	XXX	161,949,396	122,841,434	348,779	3,493,478	0	27,336,024	0	27,336,024	0	XXX	XXX
34918#-10-6	W & S BROKERAGE SERVICES			150,000	968,515	6,456.767	968,515	1,039,516	.0	19,761	.0	19,761	.0	19,761	.0	A	05/01/2001
44951#-10-3	IFS FINANCIAL SERVICES			1,000,000	33,254,574	33,254.574	33,254,574	87,891,630	.0	.0	.0	(593,871)	.0	(593,871)	.0	A	02/24/2012
9199999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				34,223,089	XXX	34,223,089	88,931,146	0	0	0	(574,110)	0	(574,110)	0	XXX	XXX
9799999	- Total Common Stocks				196,172,485	XXX	196,172,485	211,772,580	348,779	3,493,478	0	26,761,914	0	26,761,914	0	XXX	XXX
9899999	- Total Preferred and Common Stocks				198,294,123	XXX	198,672,485	213,894,218	348,779	3,740,353	0	26,761,914	0	26,761,914	0	XXX	XXX

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Interest Capitalization		154,512	154,512	.0
36176F-2W-7	G2 #765189 4.561% 07/01/42		05/03/2012	KNIGHT LIBERTAS LLC		22,193,770	19,901,938	60,515
36176F-2W-7	G2 #765189 4.561% 07/01/42		12/01/2012	Interest Capitalization			291,769	.0
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/29/2012	KNIGHT LIBERTAS LLC		27,945,098	25,083,959	6,313
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		12/11/2012	Interest Capitalization			372,214	.0
36176F-2S-0	G2 #765164 4.607% 10/20/61		12/01/2012	Interest Capitalization		356,556	356,556	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		12/01/2012	Interest Capitalization		590,730	590,730	.0
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON		16,402,760	14,711,207	27,620
36176R-A9-3	G2 #773432 4.506% 01/20/62		12/01/2012	Interest Capitalization		216,970	216,970	.0
36179D-B6-6	GN # AC3661 2.640% 01/15/33		11/28/2012	DEUTSCHE BANK		6,007,500	6,000,000	11,000
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/11/2012	BARCLAYS		19,369,543	17,131,713	30,010
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		11/01/2012	Interest Capitalization			62,441	.0
36230R-NJ-6	G2 #756703 4.565% 11/21/61		12/01/2012	Interest Capitalization		1,058,203	1,058,203	.0
36230S-ET-7	G2 757346 4.567% 05/20/62		06/26/2012	BANK of AMERICA SEC		6,739,787	6,031,129	22,188
36230S-ET-7	G2 757346 4.567% 05/20/62		12/01/2012	Interest Capitalization		94,288	94,288	.0
36230U-YF-0	G2 4.684% 09/01/46		10/01/2012	Interest Capitalization		270,117	270,117	.0
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		12/01/2012	Interest Capitalization		462,973	462,973	.0
36297E-ZS-7	G2 POOL # 710064 4.650% 03/01/61		10/01/2012	Interest Capitalization		573,327	573,327	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2012	Interest Capitalization		316,466	316,466	.0
690353-TF-4	OPIC VRDN 0.170% 06/15/17		07/26/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	2,126
912810-QY-7	U S TREASURY 2.750% 11/15/42		12/13/2012	Various		48,566,406	50,000,000	108,253
912828-TN-0	U S TREASURY 1.000% 08/31/19		09/14/2012	MORGAN STANLEY FIXED INC		2,583,984	2,625,000	1,233
912828-TS-9	U S TREASURY 0.625% 09/30/17		10/25/2012	MORGAN STANLEY FIXED INC		1,982,813	2,000,000	893
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/02/2012	MORGAN STANLEY FIXED INC		1,199,156	1,200,000	.41
912828-TY-6	U S TREASURY 1.625% 11/15/22		11/21/2012	GOLDMAN SACHS		9,946,875	10,000,000	3,591
0599999. Subtotal - Bonds - U.S. Governments						177,758,258	169,505,512	273,783
13606Y-CW-4	CANADIAN IMP BANK CD 1.070% 02/03/14	L	02/01/2012	UBS WARBURG		3,600,000	3,600,000	.0
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	09/20/2012	NATIONAL BANK OF CANADA		20,942,040	21,000,000	.0
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	07/11/2012	Various		7,244,820	7,000,000	15,069
1099999. Subtotal - Bonds - All Other Governments						31,786,860	31,600,000	15,069
015032-HP-3	ALEXANDRIA LA 0.951% 06/01/14		08/24/2012	STEPHENS INC		570,000	570,000	.0
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.170% 12/01/32		06/08/2012	MORGAN STANLEY FIXED INC		5,900,000	5,900,000	.193
10620N-BT-4	BRAZOS 1.712% 06/25/29		02/23/2012	SEAPORT GROUP LLC		4,203,125	5,000,000	3,401
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS		1,800,000	1,800,000	.0
16772S-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		06/27/2012	BANK of AMERICA SEC		2,423,784	2,005,000	11,911
20775B-DB-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		11/21/2012	J P MORGAN SEC FIXED INC		2,070,180	2,000,000	.0
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		10/23/2012	AMHERST SECURITIES GROUP		8,012,301	7,962,535	12,829
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/12/2012	CREDIT SUISSE FIRST BOSTON		251,908	233,925	.552
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/13/2012	WELLS FARGO		210,619	194,455	.459
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL		15,500,061	14,915,109	36,045
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/19/2012	J P MORGAN SEC FIXED INC		9,183,421	8,933,560	9,926
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		26,846,853	25,931,159	25,931
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	Various		21,240,041	20,897,196	23,219
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	Various		19,168,839	18,868,128	20,965
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial		5,042,116	4,667,275	10,890
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		01/17/2012	STIFEL NICHOLAS		10,519,743	9,645,609	31,080
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		07/13/2012	Various		15,127,500	14,000,000	18,083
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/29/2012	DEUTSCHE BANK		8,247,589	8,108,228	2,252
3136A7-K7-6	FNR SER 201292 CL EB 3.500% 04/25/37		06/27/2012	UBS PANEBEBBER		13,012,500	12,000,000	35,000
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		3,989,290	3,883,702	8,091
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		12/14/2012	AMHERST SECURITIES GROUP		5,163,281	5,000,000	9,375
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC		24,497,202	23,110,568	86,665
3137AF-PB-2	FHR 3919 BV 4.000% 08/15/30		07/13/2012	JVB Financial		14,630,956	12,929,870	24,423
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		05/31/2012	KGS-ALPHA CAPITAL MARKETS		6,865,852	6,625,671	2,209
3137AK-KC-4	FHMS K705 A2 2.303% 09/25/18		01/19/2012	CREDIT SUISSE FIRST BOSTON		11,614,678	11,500,000	4,414
3137AK-KD-2	FHMS K705 X1 1.761% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON		3,965,368	.0	12,545
3137AL-6W-4	FHMS K706 X1 1.594% 10/25/18		04/13/2012	WELLS FARGO		8,704,966	.0	75,110
3137AN-MP-7	FHR K707 X1 1.559% 01/25/47		04/17/2012	BANK of AMERICA SEC		2,993,739	.0	37,952
3137AN-OK-6	FHR 4027 AB 4.000% 12/15/40		05/23/2012	CRT CAPITAL GROUP LLC		9,272,036	8,532,140	26,544
3137AP-PA-2	FHLMC K018 1.466% 01/25/22		05/08/2012	J P MORGAN SEC FIXED INC		2,983,756	.0	27,347
3137AQ-VX-3	FHMS K709 X1 1.546% 03/25/19		06/15/2012	WELLS FARGO		7,978,324	.0	106,378
3137AS-NK-6	FHMS K019 X1 1.750% 03/25/22		07/31/2012	BARCLAYS		4,965,349	.0	27,613
3137AV-XP-7	FHMS K022 X1 1.309% 07/25/22		11/28/2012	BARCLAYS		1,000,056	.0	3,736
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL		14,071,913	13,824,764	17,281

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		04/25/2012	J P MORGAN SEC FIXED INC		16,754,880	16,430,129	18,256
3138MO-WG-1	FNMA A08746 POOL # A08746 2.500% 08/01/27		06/29/2012	BARCLAYS		28,982,574	28,113,899	31,238
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		02/02/2012	R W PRESSPRICH & CO INC		3,420,332	3,020,161	3,020
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		04/01/2012	Interest Capitalization		93,669	93,669	.0
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		08/14/2012	WELLS FARGO		18,439,854	16,568,169	40,500
31394R-VII-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2012	Interest Capitalization		172,610	172,610	.0
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		10/01/2012	GX CLARKE		319,847	310,909	130
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		04/11/2012	STEPHENS INC		165,393	158,745	397
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		08/23/2012	J P MORGAN SEC FIXED INC		27,556,023	25,353,443	95,075
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/29/2012	STEPHENS INC		5,771,138	5,062,402	3,375
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		12/01/2012	Interest Capitalization		127,832	127,832	.0
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/19/2012	STEPHENS INC		209,973	203,548	534
31417C-SN-6	FNCI # AB5924 3.000% 08/01/42		08/03/2012	WELLS FARGO		51,388,763	49,546,262	49,546
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		06/07/2012	STEPHENS INC		454,117	429,806	669
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		07/23/2012	GOLDMAN SACHS		4,215,688	3,599,307	12,498
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		12/01/2012	Interest Capitalization		75,613	75,613	.0
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		04/13/2012	KNIGHT LIBERTAS LLC		17,900,044	17,922,447	28,875
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		11/01/2012	Interest Capitalization		94,564	94,564	.0
38378A-ZS-9	GNMA 2011-166 PC 4.000% 12/20/41		08/14/2012	CTIGROUP GLOBAL MKTS		20,030,016	18,710,673	33,468
38378B-DY-2	GNR 2012-22 IO 1.678% 02/01/27		02/16/2012	J P MORGAN SEC FIXED INC		3,762,270	.0	51,840
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/10/2012	KGS-ALPHA CAPITAL MARKETS		3,375,562	2,965,694	3,670
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		05/01/2012	NOMURA SECURITIES INTERNATIONA		8,374,213	.0	9,588
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		11/30/2012	J P MORGAN SEC FIXED INC		3,600,000	3,600,000	.0
485107-CK-0	KC MO TIF VRDN 0.210% 11/01/28		11/14/2012	STERN		6,100,000	6,100,000	477
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 03/01/13		11/30/2012	J P MORGAN SEC FIXED INC		4,105,000	4,105,000	.0
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		06/06/2012	CTIGROUP GLOBAL MKTS		1,913,486	1,845,000	.0
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	.0
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	.0
605279-GD-4	MSS BUSINESS FIN CORP REV 0.240% 04/01/37		09/11/2012	MORGAN KEEGAN		500,000	500,000	.28
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		12/05/2012	R. SEELAUS & CO		1,103,080	1,100,000	3,650
646080-NH-0	NEW JERSEY ST HGR EDUC 5.000% 12/01/19		05/10/2012	MERRILL LYNCH-NY-FX INC		9,160,080	8,000,000	182,222
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/18/2012	FIFTH THIRD BANK		2,875,000	2,875,000	.0
677555-Q3-1	OH ECON DEV REV 3.375% 06/01/22		09/20/2012	HUNTINGTON INVESTMENT CO		2,400,000	2,400,000	.0
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		08/10/2012	RBC/DAN		2,350,000	2,350,000	.0
67756Q-BC-0	OHFA VRDN 0.190% 09/01/36		11/14/2012	CTIGROUP GLOBAL MKTS		6,400,000	6,400,000	2,791
837151-AL-3	SOCAR REVE 0.746% 07/01/13		05/10/2012	J P MORGAN SEC FIXED INC		3,705,265	3,700,000	1,002
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		11/02/2012	MERRILL LYNCH-NY-FX INC		2,169,120	2,000,000	.0
880558-AH-4	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION 2.379% 05/01/20		07/13/2012	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0
880558-AJ-0	TENNESSEE ST SCH BOND AUTH 2.479% 05/01/21		07/13/2012	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		07/24/2012	BANK of AMERICA SEC		1,975,837	1,588,000	8,205
92812Q-3Z-8	VIRGINIA ST HSG AUTH 4.172% 10/01/32		09/25/2012	RAYMOND JAMES		2,000,000	2,000,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						560,109,189	492,561,776	1,293,473
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22		03/15/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	.0
00037B-AA-0	ABB FINANCE USA INC 1.625% 05/08/17		05/03/2012	MORGAN STANLEY FIXED INC		4,965,000	5,000,000	.0
00037B-AB-8	ABB FINANCE USA INC 2.875% 05/08/22		11/16/2012	JEFFERIES & CO		3,003,762	2,900,000	3,011
00038A-AB-9	ABB TREASURY CENTER USA 4.000% 06/15/21		11/16/2012	Various		19,052,078	17,462,000	299,341
00130H-B5-3	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,980,000	2,980,000	21,978
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		2,533,046	2,518,000	94,862
00164V-AC-7	AMC NETWORKS INC 4.750% 12/15/22		12/10/2012	BANK of AMERICA SEC		2,514,000	2,514,000	.0
00206R-BD-3	AT&T INC 3.000% 02/15/22		06/11/2012	CTIGROUP GLOBAL MKTS		1,004,320	1,000,000	10,083
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		11/27/2012	CTIGROUP GLOBAL MKTS		997,000	1,000,000	.0
018802-AA-6	ALLIANT ENERGY CORP 4.000% 10/15/14		09/26/2012	CORTVIEW CAPITAL SECURITIES LL		289,285	275,000	4,956
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		02/21/2012	J P MORGAN SEC FIXED INC		4,999,750	5,000,000	.0
03061U-AD-5	AMCAR 2012-3 B 1.590% 07/10/17		06/19/2012	J P MORGAN SEC FIXED INC		9,997,864	10,000,000	.0
03063X-AE-5	AMCAR 2012-4 B 1.310% 11/08/17		09/05/2012	DEUTSCHE BANK		16,996,773	17,000,000	.0
03064A-AE-4	AMCAR SER 2009-1 C 14.550% 01/15/16		10/17/2012	RBS GREENWICH CAPITAL		274,111	250,000	707
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		03/23/2012	NOMURA SECURITIES INTERNATIONA		157,270	154,625	208
03064C-AE-0	AMCAR 2010-1 C 5.190% 08/17/15		09/10/2012	WELLS FARGO		315,891	300,000	1,211
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		04/02/2012	Various		11,431,379	9,667,000	92,371
04363W-AA-0	ACER 2012-1A A 1.830% 09/15/19		11/16/2012	BANK of AMERICA SEC		299,978	300,000	.0
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		2,125,000	2,125,000	.0
04939T-AA-2	ATLAS PIPE ESCROW 6.625% 10/01/20		12/06/2012	WELLS FARGO		2,266,000	2,200,000	33,199
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		01/27/2012	BANK of AMERICA SEC		3,841,000	3,841,000	.0
05524Q-AA-6	BAMILL 2012-CLRN A 1.359% 08/15/17		09/10/2012	BANK of AMERICA SEC		13,500,000	13,500,000	.0
05524Q-AG-3	BAMILL 2012-CLRN B 1.809% 08/15/17		09/10/2012	BANK of AMERICA SEC		176,000	176,000	.0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05524Q-AJ-7	BAMLL 2012-CLRN C 2.309% 08/15/17		09/10/2012	BANK of AMERICA SEC		133,000	133,000	.0
057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21		05/25/2012	Tax Free Exchange		1,996,125	2,000,000	17,778
059172-AA-4	BALTIMORE GAS & ELECTRIC 6.125% 07/01/13		11/06/2012	Southwest Securities, Inc.		181,249	175,000	3,811
05947U-LQ-9	BACM 2003-1 G 5.608% 09/11/36		01/12/2012	WELLS FARGO		2,638,259	2,618,619	6,935
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		04/27/2012	GLEACHER & CO SEC INC		216,457	206,357	.26
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2012	Interest Capitalization		88,709	88,709	.0
05952A-AC-8	BACM 2008-1 A3 6.168% 02/10/51		02/06/2012	MORGAN STANLEY FIXED INC		14,031,234	13,132,000	18,554
05954R-AC-9	BALL 2007-BMB1 A2 0.959% 08/15/29		09/21/2012	KGS-ALPHA CAPITAL MARKETS		225,008	228,000	.68
06052D-AD-7	BAAT SER 20091A CL A4 3.520% 06/15/16		05/15/2012	BANK of AMERICA SEC		41,343	40,933	.12
06052F-AD-2	BAAT 2009-2A A4 3.030% 10/15/16		05/02/2012	CREDIT SUISSE FIRST BOSTON		69,132	68,464	.127
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		03/05/2012	J P MORGAN SEC H-YIELD		2,282,000	2,282,000	.0
06985P-AJ-9	BASIC ENERGY SERVICES 7.750% 10/15/22		10/01/2012	BANK of AMERICA SEC		3,680,000	3,680,000	.0
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		04/19/2012	MORGAN STANLEY FIXED INC		107,225	102,286	.526
07385T-AJ-5	BEAR STEARNS CO INC 5.700% 11/15/14		07/30/2012	CORTVIEW CAPITAL SECURITIES LL		163,800	150,000	1,829
07388N-AE-6	BSCMS 2006-T24 A4 5.537% 10/12/41		01/17/2012	NOMURA SECURITIES INTERNATIONA		11,339,844	10,000,000	29,223
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		12/01/2012	Interest Capitalization		.0	.0	.0
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/12/2012	Various		2,876,293	2,813,000	.0
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		02/15/2012	DEUTSCHE BANK		7,069,970	7,000,000	11,495
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2012	DEUTSCHE BANK		9,089,778	9,000,000	14,578
12624K-AC-0	COMM 2012-CR2 ASB 2.752% 08/15/45		08/08/2012	DEUTSCHE BANK		14,349,545	14,000,000	22,475
12624T-AA-5	COMMERCIAL MORTG 2012-FL2 A 2.337% 09/17/29		10/16/2012	DEUTSCHE BANK		8,466,000	8,300,000	.0
12624T-AG-2	COMMERCIAL MORTG 2012-FL2 B 1.810% 09/17/29		10/16/2012	DEUTSCHE BANK		3,000,000	3,000,000	.0
12644L-AQ-3	CSMC 2010-RRS 2A 5.342% 12/18/43		11/28/2012	CREDIT SUISSE FIRST BOSTON		8,026,758	7,000,000	2,077
126673-W2-4	CWL 2005-6 M1 0.700% 12/25/35		04/17/2012	BARCLAYS		237,700	237,184	.121
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/23/2012	RBS GREENWICH CAPITAL		2,756,353	3,123,346	12,298
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		06/21/2012	BANK of AMERICA SEC		2,183,438	2,055,000	31,165
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		11/02/2012	CREDIT SUISSE FIRST BOSTON		278,207	278,231	.0
13974X-AB-8	CAPITAL AUTO 2008-A B 6.890% 01/15/15		03/22/2012	CTIGROUP GLOBAL MKTS		217,297	207,327	.516
13974Y-AB-6	CARAT 2008-2 B 6.460% 12/15/14		09/19/2012	J P MORGAN SEC FIXED INC		145,826	143,032	.231
13974Y-AC-4	CARAT 2008-2 C 7.960% 12/15/14		04/11/2012	RBS GREENWICH CAPITAL		322,500	300,000	.199
141781-AY-0	CARGILL INC 4.307% 05/14/21		08/03/2012	STIFEL NICHOLAS		2,355,003	2,100,000	21,104
141781-AZ-7	CARGILL INC 3.250% 11/15/21		02/15/2012	FTN FINANCIAL SECURITIES		4,870,416	4,800,000	44,633
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		04/30/2012	RBS GREENWICH CAPITAL		99,719	99,721	.0
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	Various		5,307,735	5,100,000	76,115
149123-BX-8	CATERPILLAR INC 2.600% 06/26/22		06/21/2012	CTIGROUP GLOBAL MKTS		4,979,050	5,000,000	.0
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		12/13/2012	J P MORGAN SEC H-YIELD		1,627,400	1,580,000	17,627
16524R-AE-3	CHESAPEAKE MIDSTREAM PT/ 6.125% 07/15/22		11/14/2012	Various		1,935,923	1,857,000	39,178
17121D-AE-9	CFAST 2010-A C 2.000% 01/08/14		10/09/2012	NOMURA SECURITIES INTERNATIONA		301,395	300,000	.67
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		1,398,000	1,398,000	15,058
172967-FW-6	CTIGROUP 4.450% 01/10/17		05/17/2012	BANK of AMERICA SEC		10,332,200	10,000,000	163,167
17318U-AE-4	CGCMT 2012-GCB AAB 2.608% 09/10/45		09/10/2012	CTIGROUP GLOBAL MKTS		7,174,630	7,000,000	13,185
184510-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		942,000	942,000	28,531
184510-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		5,693,000	5,693,000	172,431
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		01/23/2012	CREDIT SUISSE FIRST BOSTON		1,195,270	1,000,000	23,471
20046G-AW-8	COMM 2006-FL12 AJ 0.339% 12/15/20		10/04/2012	MORGAN STANLEY FIXED INC		16,216,200	17,472,000	4,256
200476-AJ-8	COMM 2007-FL14 AJ 0.389% 06/15/22		07/06/2012	JEFFERIES & CO		6,538,007	6,900,271	2,098
20047G-AC-1	COMM 2004-LB3A B 5.357% 07/10/37		07/19/2012	KGS-ALPHA CAPITAL MARKETS		265,469	250,000	.856
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		11/28/2012	J P MORGAN SEC FIXED INC		6,984,320	7,000,000	.0
22541Q-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		07/20/2012	KGS-ALPHA CAPITAL MARKETS		5,324,271	5,145,000	18,018
22545R-CN-4	CSMC 2006-TF2A SVA2 0.478% 10/15/21		11/06/2012	Various		7,585,399	8,036,107	2,455
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		8,230,433	8,176,000	63,364
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		11/06/2012	BANK of AMERICA SEC		2,613,880	2,588,000	23,957
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		10/03/2012	BANK of AMERICA SEC		1,351,000	1,351,000	.0
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.559% 07/12/44		10/04/2012	Various		133,401	129,630	.159
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		04/17/2012	RBS GREENWICH CAPITAL		116,065	116,072	.0
233851-AQ-7	DAMLER FINANCE NA LLC 1.300% 07/31/15		07/25/2012	CTIGROUP GLOBAL MKTS		25,453,590	25,500,000	.0
233851-AR-5	DAMLER FINANCE NA LLC 2.250% 07/31/19		07/25/2012	CTIGROUP GLOBAL MKTS		40,239,990	40,500,000	.0
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/12/2012	CTIGROUP GLOBAL MKTS		2,991,900	3,000,000	.0
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange		2,998,633	3,000,000	21,217
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		834,763	715,000	1,720
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		10/17/2012	Tax Free Exchange		1,834,746	1,817,000	35,249
25470X-AK-1	DISH DBS CORP 5.000% 03/15/23		12/19/2012	DEUTSCHE BANK		667,000	667,000	.0
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		4,278,663	4,212,000	16,234
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		05/11/2012	FTN FINANCIAL SECURITIES		5,646,150	5,000,000	100,833
283695-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		03/27/2012	MORGAN STANLEY FIXED INC		5,530,700	5,000,000	136,354

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29250R-AC-0	ENBRIDGE ENERGY PARTNERS LP 4.750% 06/01/13		01/11/2012	CORTVIEW CAPITAL SECURITIES LL		312,525	300,000	1,821
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		8,998,709	9,000,000	103,400
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		05/21/2012	GOLDMAN SACHS		3,988,640	4,000,000	0
29379V-AJ-2	ENTERPRISE PRODUCTS OPER 6.125% 02/01/13		11/16/2012	J P MORGAN SEC FIXED INC		505,305	500,000	9,358
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		02/09/2012	NOMURA SECURITIES INTERNATIONA		986,670	1,000,000	0
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		220,255	203,000	2,714
302570-BH-8	FPL GROUP CAPITAL INC 2.550% 11/15/13		05/11/2012	CORTVIEW CAPITAL SECURITIES LL		510,302	500,000	21
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		8,022,843	8,056,000	176,784
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		11/01/2012	Interest Capitalization		147,397	147,397	0
33735P-AB-3	FUCMT 1999-C1 F 5.350% 10/15/35		05/04/2012	WELLS FARGO		13,414,375	13,000,000	15,456
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		02/16/2012	WELLS FARGO		633,299	575,000	3,221
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/20/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0
34528R-AF-9	FORDO 2009-A A4 6.070% 05/15/14		03/27/2012	QTIGROUP GLOBAL MKTS		91,393	89,015	225
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		11/20/2012	Various		3,276,210	3,470,000	111,159
36155W-AF-3	GCI INC 8.625% 11/15/19		02/08/2012	STERNE AGEE LEACH		4,746,875	4,375,000	92,240
361849-DL-3	GMACC 1998-C1 F 6.894% 05/15/30		04/02/2012	RBS GREENWICH CAPITAL		119,424	117,913	91
361849-M8-2	GMACC 2005-C1 A4 4.619% 05/10/43		07/16/2012	MORGAN STANLEY FIXED INC		9,715,221	9,265,000	21,398
361849-YX-4	GMACC 2003-C2 D 5.460% 05/10/40		11/21/2012	R W PRESSPRICH & CO INC		370,758	361,000	1,474
36192B-AX-5	GSMS 2012-GC6 A2 2.539% 01/10/45		01/24/2012	GOLDMAN SACHS		9,134,631	9,000,000	5,078
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		01/24/2012	GOLDMAN SACHS		4,059,814	4,000,000	2,946
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		05/18/2012	GOLDMAN SACHS		5,099,994	5,000,000	2,446
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		11/07/2012	RBS GREENWICH CAPITAL		8,959,040	8,000,000	55,417
36962G-6M-1	GEN ELEC CAP CORP 1.000% 12/11/15		12/05/2012	QTIGROUP GLOBAL MKTS		7,492,500	7,500,000	0
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/27/2012	DEUTSCHE BANK		1,209,070	1,207,000	12,145
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		4,500,000	4,500,000	146,672
37186D-AD-1	GENESIS HEALTH LOAN 0.209% 12/31/18		12/01/2012	BARCLAYS		5,061,538	5,384,615	0
378272-AA-6	GLENORE FUNDING LLC 6.000% 04/15/14		11/09/2012	CORTVIEW CAPITAL SECURITIES LL		531,500	500,000	2,500
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		05/17/2012	MORGAN STANLEY FIXED INC		9,840,000	10,000,000	105,729
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		02/23/2012	BB&T CAPITAL MARKETS		414,540	376,000	1,188
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		07/09/2012	US BANCORP		152,208	150,000	1,684
404121-AG-0	HCA INC 5.875% 05/01/23		10/16/2012	BANK of AMERICA SEC		1,540,000	1,540,000	0
40414L-AB-5	HOP INC 2.700% 02/01/14		12/03/2012	CORTVIEW CAPITAL SECURITIES LL		255,098	250,000	2,344
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		10/19/2012	Tax Free Exchange		1,957,938	1,807,000	34,797
431318-AL-8	HILCORP ENERGY 7.625% 04/15/21		12/07/2012	WELLS FARGO		356,430	327,000	3,948
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		686,000	686,000	9,042
459200-GJ-4	IBM 5.700% 09/14/17		06/28/2012	GOLDMAN SACHS		6,039,650	5,000,000	86,292
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/21/2012	Various		11,137,000	11,137,000	735
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	Various		1,223,373	1,319,000	22,844
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		05/17/2012	J P MORGAN SEC FIXED INC		10,243,700	10,000,000	119,875
46637Y-AJ-8	JPMCC 2012-HSBC C 4.021% 07/05/32		07/13/2012	J P MORGAN SEC FIXED INC		3,857,000	3,800,000	10,186
48126E-AA-5	JPMORGAN CHASE & CO 2.000% 08/15/17		11/07/2012	Various		25,307,550	25,000,000	108,056
488360-AF-5	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		4,429,410	4,218,000	143,939
491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		03/08/2012	KEY BANC-MCDONALD		7,331,590	7,000,000	83,417
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		08/21/2012	QTIGROUP GLOBAL MKTS		9,452,800	9,650,000	170,313
500605-AE-0	KOPPERS INC 7.875% 12/01/19		05/30/2012	GLEACHER & CO SEC INC		714,760	668,000	438
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		06/18/2012	Tax Free Exchange		4,992,141	5,000,000	46,788
52108H-03-1	LBUBS 2004-C7 D 4.886% 10/15/36		04/05/2012	KGS-ALPHA CAPITAL MARKETS		1,941,411	1,921,000	0
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		04/17/2012	Tax Free Exchange		102,540	4,000,000	0
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		12/13/2012	Tax Free Exchange		2,006,133	1,990,000	10,641
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	BANK of AMERICA SEC		2,306,000	2,306,000	0
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		01/18/2012	PRINCERIDGE GROUP LLC		2,030,338	1,955,000	20,662
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		02/03/2012	J P MORGAN SEC H-YIELD		3,934,000	3,934,000	0
571903-AH-6	MARRIOTT INTERNATIONAL-CL A 5.625% 02/15/13		05/22/2012	CORTVIEW CAPITAL SECURITIES LL		402,141	390,000	6,094
589929-PV-4	MLM 1998-C1 B 6.750% 11/15/26		02/23/2012	Southwest Securities, Inc.		4,498,800	3,912,000	19,805
59018W-IM-0	MERRILL (BAC) 5.450% 02/05/13		12/31/2012	SUSQUEHANNA		341,394	340,000	7,669
590201-AB-5	MLFT 2008-LAQA A2 0.751% 07/09/21		08/17/2012	Various		20,464,650	22,005,000	10,042
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		03/14/2012	Various		11,142,902	11,035,000	89,593
60687U-AE-7	MLCFC 2006-2 A4 5.893% 06/12/46		07/27/2012	BARCLAYS		24,887,646	21,615,000	0
61205P-AJ-8	MHESA 2012-1 A1 0.811% 09/20/22		04/27/2012	QTIGROUP GLOBAL MKTS		146,084	146,084	0
61745M-N9-0	MSC 2004-IQ8 B 5.190% 06/15/40		03/14/2012	CREDIT SUISSE FIRST BOSTON		2,554,688	2,500,000	6,488
61746W-D6-4	MSDWC 2003-HQ2 C 5.150% 03/12/35		05/15/2012	KGS-ALPHA CAPITAL MARKETS		254,375	250,000	608
61754J-AF-5	MSC 2007-T27 A4 5.651% 06/11/42		07/18/2012	RBC/DAN		19,980,977	17,000,000	60,495
61761A-AY-4	MSBAM 2012-CS A3 2.825% 08/15/45		07/13/2012	MORGAN STANLEY FIXED INC		8,771,874	8,600,000	19,571
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		3,000,000	3,000,000	67,594
636180-BE-0	NATIONAL FUEL GAS CO 5.250% 03/01/13		03/28/2012	KEY BANC-MCDONALD		196,950	190,000	859

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64352V-AA-6	NCHET 2005-A A6 4.954% 08/25/35		01/27/2012	CORTVIEW CAPITAL SECURITIES LL		2,135,540	2,287,057	.0
65364U-AA-4	NAGARA MOHAWK POWER 4.881% 08/15/19		03/15/2012	KEY BANC-MCDONALD		1,784,464	1,600,000	7,593
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC H-YIELD		3,167,000	3,167,000	.0
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		7,000,000	7,000,000	.0
67105Q-AA-3	CSL SANTA ROSA VDRN 0.210% 02/01/52		12/14/2012	STERN		7,500,000	7,500,000	.550
69332Q-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	Various		5,798,413	5,380,000	32,139
69348H-DP-0	PNCMA 2001-C1 F 7.150% 03/12/34		08/02/2012	KGS-ALPHA CAPITAL MARKETS		245,380	241,530	.286
69403W-AB-3	PACIFIC BEACON LLC 0.540% 07/15/26		09/26/2012	RAYMOND JAMES		10,943,750	12,875,000	18,554
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		10/29/2012	Tax Free Exchange		7,117,107	7,101,000	194,094
708696-BS-7	PENNSYLVANIA ELECTRIC CO 5.125% 04/01/14		07/10/2012	CORTVIEW CAPITAL SECURITIES LL		266,770	250,000	3,630
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/15/2012	RBC/DAIN		2,956,463	2,900,000	34,991
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		1,977,440	2,000,000	.0
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		03/07/2012	J P MORGAN SEC FIXED INC		1,995,260	2,000,000	.0
723655-AB-2	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		1,319,411	1,308,000	42,337
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		10/23/2012	J P MORGAN SEC H-YIELD		4,223,000	4,223,000	.0
73019#-AA-0	PNC EQUIP FIN LLC UPRR2012-A SERIES A PP 3.000% 09/13/27		08/17/2012	PRIVATE PLACEMENT		3,014,516	3,014,516	.0
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC H-YIELD		3,308,000	3,308,000	41,400
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		07/16/2012	Various		6,568,010	6,388,000	42,781
742718-DX-4	PROCTER & GAMBLE CO FRN 0.362% 02/06/14		02/01/2012	CITIGROUP GLOBAL MKTS		3,800,000	3,800,000	.0
745332-CB-0	PUGET SOUND ENERGY INC 5.795% 03/15/40		12/12/2012	US BANCORP		2,614,220	2,000,000	29,619
758202-AF-2	REED ELSEVIER CAPITAL 7.750% 01/15/14		05/14/2012	CORTVIEW CAPITAL SECURITIES LL		220,558	200,000	5,253
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		06/06/2012	WELLS FARGO		159,175	159,188	.0
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	Various		1,856,030	1,753,000	28,432
785583-AJ-4	SABINE PASS LNG LP 6.500% 11/01/20		11/01/2012	JEFFERIES & CO		580,150	566,000	1,020
78571C-AA-6	SABRE INC 8.500% 05/15/19		07/25/2012	Various		3,394,160	3,352,000	1,568
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		01/10/2012	BARCLAYS		993,350	1,000,000	.0
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		02/15/2012	BANK of AMERICA SEC		8,012,830	7,000,000	34,125
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		06/21/2012	Various		2,562,528	2,493,000	95,485
80281U-AE-5	SDART 2010-B C 3.020% 10/17/16		07/13/2012	DEUTSCHE BANK		21,678,025	21,235,000	5,344
80282G-AE-5	SDART 2010-2 C 3.890% 07/17/17		06/21/2012	J P MORGAN SEC FIXED INC		258,477	250,000	297
80282H-AD-5	SDART 2010-3 B 2.050% 05/15/15		06/21/2012	J P MORGAN SEC FIXED INC		10,318,867	10,250,000	6,420
80282H-AE-3	SDART 2010-3 C 3.060% 11/15/17		12/11/2012	J P MORGAN SEC FIXED INC		309,000	300,000	714
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		04/11/2012	Southwest Securities, Inc.		172,374	172,320	.7
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		06/19/2012	Various		9,933,544	9,820,000	4,487
80282T-AE-7	SDART 2011-3 C 3.090% 05/15/17		11/19/2012	DEUTSCHE BANK		257,148	250,000	172
80282U-AD-6	SDART 2012-05 B 1.560% 08/15/18		08/07/2012	J P MORGAN SEC FIXED INC		17,998,619	18,000,000	.0
80282X-AE-8	SDART 2012-4 C 2.940% 12/15/17		11/19/2012	CREDIT SUISSE FIRST BOSTON		16,591,250	16,000,000	10,453
80283C-AD-5	SDART 2012-6 B 1.330% 05/15/17		10/03/2012	DEUTSCHE BANK		14,998,218	15,000,000	.0
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON		7,598,747	7,598,942	15,723
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		06/01/2012	Tax Free Exchange		1,923,789	1,901,000	45,624
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		12/06/2012	BARCLAYS		309,792	301,501	.573
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		04/27/2012	Various		9,311,380	8,000,000	192,414
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		2,290,000	2,290,000	.0
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	Various		11,070,063	10,570,000	111,024
84265V-AF-2	SOUTHERN COPPER CORP 3.500% 11/08/22		11/05/2012	HONG KONG SHANGHAI BK		3,986,280	4,000,000	.0
84755T-AB-3	SPECTRA ENERGY CAPITAL 5.900% 09/15/13		09/26/2012	KGS-ALPHA CAPITAL MARKETS		392,936	375,000	983
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		07/31/2012	BANK of AMERICA SEC		273,552	273,552	.622
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		10/18/2012	BANK of AMERICA SEC		240,276	240,308	.252
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		02/08/2012	J P MORGAN SEC H-YIELD		7,374,375	6,750,000	158,625
852061-AS-9	SPRINT CORP NEXTEL 6.000% 11/15/22		11/08/2012	BANK of AMERICA SEC		2,602,000	2,602,000	.0
85915#-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		10/09/2012	PRIVATE PLACEMENT		6,000,000	6,000,000	.0
864486-AE-5	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		12/19/2012	Tax Free Exchange		1,186,089	1,152,000	18,720
87612E-BA-3	TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS		978,590	1,000,000	.0
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		05/04/2012	WELLS FARGO		316,219	300,000	385
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		3,155,000	3,155,000	.0
88641U-AB-9	TMCAT 2012-AA A2 1.210% 08/15/15		11/19/2012	BB&T CAPITAL MARKETS		249,978	250,000	.0
89233P-S8-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		01/09/2012	CITIGROUP GLOBAL MKTS		14,975,250	15,000,000	.0
89233P-SW-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.514% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		4,600,000	4,600,000	.0
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		04/24/2012	Various		18,277,948	18,008,000	10,512
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		12/06/2012	UBS PANEBEBBER		15,374,965	15,000,000	19,466
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY H-YLD		369,000	369,000	.0
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		1,803,530	1,751,000	.0
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		2,387,165	2,339,000	.0
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PANEBEBBER		10,249,800	10,000,000	19,702
909439-AC-5	UACST 2012-1 A2 1.100% 03/16/15		09/20/2012	WELLS FARGO		249,979	250,000	.0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
913017-BU-2	UNITED TECHNOLOGIES CORP 1.800% 06/01/17		05/24/2012	BANK of AMERICA SEC		9,991,400	10,000,000	.0
913017-BY-4	UNITED TECHNOLOGIES 1.200% 06/01/15		05/24/2012	J P MORGAN SEC FIXED INC		4,997,200	5,000,000	.0
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER CL 3.298% 11/15/30		11/16/2012	DEUTSCHE BANK		4,099,979	4,000,000	10,260
92276M-AY-1	VENTAS REALTY LP VTR 4.000% 04/30/19		04/12/2012	Various		4,502,300	4,500,000	.0
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		12/06/2012	CITIGROUP GLOBAL MKTS		9,973,900	10,000,000	.0
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		2,133,000	2,133,000	29,329
92552V-AG-5	VIASAT INC 6.875% 06/15/20		09/27/2012	BANK of AMERICA SEC		3,559,365	3,439,000	76,840
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		12,611,000	12,611,000	241,185
92933W-AA-6	WEA FINANCE/WT FIN AUST 5.750% 09/02/15		12/20/2012	CORTVIEW CAPITAL SECURITIES LL		560,720	500,000	9,104
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		04/24/2012	Various		8,285,770	7,000,000	151,688
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/16/2012	WELLS FARGO		7,069,629	7,000,000	1,833
92978Q-AC-1	WBCMT 2007-C30 A3 5.246% 12/15/43		10/22/2012	WELLS FARGO		129,805	126,949	444
94984E-AN-2	WFMBS 2006-10 A13 6.000% 08/25/36		12/01/2012	Interest Capitalization		92,157	92,157	.0
94987Y-AA-3	WFRR 2012-10 A 1.750% 08/20/21		08/08/2012	WELLS FARGO		17,794,088	17,860,583	.0
95235L-AK-6	WEST CORP LOAN 0.209% 06/30/18		08/10/2012	DEUTSCHE BANK		4,168,508	4,200,000	.0
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP		221,271	221,271	.0
96032U-AA-1	WESTR 2012-3A A 2.500% 03/20/25		12/12/2012	AMHERST SECURITIES GROUP		300,000	300,000	.0
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A.	01/20/2012	BARCLAYS		4,993,600	5,000,000	.0
06417E-6E-8	BNS CD 0.330% 08/15/13	A.	07/17/2012	BANK of AMERICA SEC		3,700,000	3,700,000	.0
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A.	06/14/2012	Tax Free Exchange		2,998,186	3,000,000	22,779
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A.	08/14/2012	BARCLAYS		2,993,460	3,000,000	.0
292506-AA-0	ENCANA HLDSNGS FIN CORP 5.800% 05/01/14	A.	11/01/2012	CORTVIEW CAPITAL SECURITIES LL		535,885	500,000	403
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A.	09/06/2012	BANK of AMERICA SEC		6,056,000	6,056,000	.0
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A.	10/03/2012	BANK of AMERICA SEC		1,778,000	1,778,000	.0
878742-AZ-8	TECK RESOURCES LIMITED 5.400% 02/01/43	A.	07/30/2012	BANK of AMERICA SEC		998,080	1,000,000	.0
878744-AA-9	TECK RESOURCES LIMITED 3.000% 03/01/19	A.	02/16/2012	J P MORGAN SEC FIXED INC		3,988,200	4,000,000	.0
87971K-AG-2	TEMBEAC INDUSTRIES INC 11.250% 12/15/18	A.	09/28/2012	Tax Free Exchange		850,626	811,000	26,104
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A.	07/20/2012	Tax Free Exchange		2,023,000	2,023,000	1,405
98417E-AT-7	XSTRATA FINANCE CANADA 4.000% 10/25/22	A.	10/18/2012	RBS GREENWICH CAPITAL		997,470	1,000,000	.0
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	F.	10/17/2012	BANK of AMERICA SEC		1,393,000	1,393,000	.0
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	F.	05/03/2012	Various		9,051,130	8,000,000	117,500
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F.	12/17/2012	Various		945,485	976,000	11,915
03938L-AQ-7	ARCELORMITTAL 5.750% 08/05/20	F.	12/05/2012	Various		700,530	684,000	13,656
046353-AF-5	ASTRAZENECA PLC 1.950% 09/18/19	F.	09/11/2012	GOLDMAN SACHS		19,975,200	20,000,000	.0
05257H-AF-8	AUSTRALIA GAS LIGHT CO 5.300% 09/25/15	F.	12/18/2012	CORTVIEW CAPITAL SECURITIES LL		545,275	500,000	6,331
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	F.	03/09/2012	Various		5,755,284	5,400,000	45,000
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F.	11/16/2012	RBC/DAIN		8,882,560	8,000,000	32,000
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F.	02/21/2012	J P MORGAN SEC FIXED INC		1,981,280	2,000,000	.0
05565Q-BP-2	BP CAPITAL MARKETS 4.500% 10/01/20	F.	11/21/2012	SOCIETE GENERALE		3,649,370	3,150,000	22,050
12548W-AA-1	CFC 2012-3A A1L 1.693% 01/29/25	F.	12/05/2012	RBS GREENWICH CAPITAL		3,000,000	3,000,000	.0
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F.	11/30/2012	Various		7,537,760	7,000,000	98,222
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F.	05/11/2012	CITIGROUP GLOBAL MKTS		6,017,490	6,000,000	4,521
14214X-B8-8	CARILLION PLC PRIVATE PLACEMENT 3.850% 11/27/17	F.	11/02/2012	PRIVATE PLACEMENT		11,000,000	11,000,000	.0
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F.	03/30/2012	Various		11,301,890	11,000,000	145,625
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F.	07/10/2012	HONG KONG SHANGHAI BK		3,946,520	4,000,000	.0
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F.	03/01/2012	Various		10,004,150	10,000,000	2,611
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F.	08/08/2012	Various		10,017,500	9,000,000	56,375
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F.	09/19/2012	Various		5,752,494	5,749,000	2,257
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F.	08/21/2012	Various		9,074,843	9,121,000	73,854
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F.	05/02/2012	CITIGROUP GLOBAL MKTS		993,200	1,000,000	.0
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F.	10/15/2012	BANK of AMERICA SEC		1,475,098	1,369,000	827
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F.	09/12/2012	BANK of AMERICA SEC		3,323,568	3,053,000	92,440
63938N-AB-0	NAVIDS SA LOGIST 9.250% 04/15/19	F.	03/26/2012	Tax Free Exchange		2,236,595	2,223,000	91,961
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F.	11/16/2012	GOLDMAN SACHS		10,694,423	10,750,000	.0
71645W-AR-2	PETROBRAS INTL FINANCE 5.375% 01/27/21	F.	02/13/2012	BARCLAYS		2,861,325	2,700,000	7,659
75405U-AF-3	RAS LAFFAN LNG III 5.500% 09/30/14	F.	04/24/2012	RBS CAPITAL		270,500	250,000	1,031
761655-AF-6	REXAM PLC PRIVATE PLACEMENT 4.150% 12/18/22	F.	12/01/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F.	07/25/2012	Tax Free Exchange		1,100,000	1,100,000	33,611
761735-AK-5	REYNOLDS GROUP ISSUERS INC 7.125% 04/15/19	R.	07/25/2012	Tax Free Exchange		2,449,000	2,449,000	48,470
78467K-A8-6	SSE PP 3.300% 04/16/19	F.	04/09/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	.0
806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	F.	09/14/2012	Various		6,467,434	6,142,000	2,815
806854-AD-7	SCHLUMBERGER INV 2.400% 08/01/22	F.	07/24/2012	CITIGROUP GLOBAL MKTS		2,994,960	3,000,000	.0
80685P-AA-6	SCHLUMBERGER NOR 4.200% 01/15/21	F.	11/16/2012	Various		6,683,990	6,000,000	26,950
80685P-AD-0	SCHLUMBERGER NOR 1.250% 08/01/17	F.	07/24/2012	J P MORGAN SEC FIXED INC		9,990,800	10,000,000	.0
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	F.	11/16/2012	Various		11,536,562	10,145,000	130,628

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	.11/07/2012	BANK of AMERICA SEC		8,717,390	8,342,000	11,302
85771P-AG-7	STATOIL 2.450% 01/17/23	F	.11/30/2012	FTN FINANCIAL SECURITIES		5,999,760	6,000,000	5,717
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	.03/16/2012	Various		14,137,200	12,500,000	127,196
950840-AA-6	WESFARMERS LTD 6.998% 04/10/13	F	.09/17/2012	CORTVIEW CAPITAL SECURITIES LL		517,405	500,000	15,551
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	.04/04/2012	DEUTSCHE BANK		368,724	400,000	0
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	.02/27/2012	UBS WARBURG		9,931,795	9,500,000	166,611
980888-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	F	.03/30/2012	BARCLAYS		5,414,000	5,000,000	108,694
A86888-AA-7	TIWAG - TIROLI PP 2.026% 12/18/17	F	.12/10/2012	PRIVATE PLACEMENT		6,500,000	6,500,000	0
B09098-AB-4	BEFMMO PP 4.830% 05/30/19	F	.05/17/2012	PRIVATE PLACEMENT		4,000,000	4,000,000	0
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F	.08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0
F3166#-AB-0	ESSILOR INTL PP 3.100% 03/15/19	F	.03/06/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	0
F6519#-AF-8	NEOPOST SA PRIVATE PLACEMENT 3.890% 06/20/19	F	.04/25/2012	PRIVATE PLACEMENT		8,000,000	8,000,000	0
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	F	.07/05/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0
G7125*-AA-4	PIRELLI INT'L PP 4.220% 12/05/17	F	.11/26/2012	PRIVATE PLACEMENT		7,800,000	7,800,000	0
G7219*-AF-2	PREMER OIL PLC PP 5.290% 03/15/22	F	.03/02/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0
G7815*-AE-1	SAP IRELAND FINL PRIVATE PLACEMENT 2.130% 11/15/17	F	.11/02/2012	PRIVATE PLACEMENT		10,000,000	10,000,000	0
K21628-AA-4	DANISH CROWN PP 4.940% 06/13/22	F	.06/01/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0
N42818-BS-3	KONINKLIJKE VOPAK NV 3.740% 06/19/23	F	.11/07/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	.03/23/2012	PRIVATE PLACEMENT		4,000,000	4,000,000	0
Q3946*-AE-3	FOXTEL PTY LTD PP 4.270% 07/25/22	R	.07/17/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0
Q7450*-AA-8	PERTH AIRPORT PP 4.470% 07/26/22	F	.07/12/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0
W0805#-AK-4	ASSA ABLOY PP 5.370% 12/21/18	F	.07/24/2012	PRIVATE PLACEMENT		7,993,230	7,000,000	100,240
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,465,954,295	1,433,805,812	7,226,980
8399997. Total - Bonds - Part 3						2,235,608,602	2,127,473,100	8,809,305
8399998. Total - Bonds - Part 5						493,289,755	489,855,746	1,569,136
8399999. Total - Bonds						2,728,898,357	2,617,328,846	10,378,441
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						16,763	XXX	0
8999999. Total - Preferred Stocks						16,763	XXX	0
44951#-10-3	IFS FINANCIAL SERVICES		.02/24/2012	Capital Contribution	0.000	5,000,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						5,000,000	XXX	0
9799998. Total - Common Stocks - Part 5						16,411	XXX	0
9799999. Total - Common Stocks						5,016,411	XXX	0
9899999. Total - Preferred and Common Stocks						5,033,174	XXX	0
9999999 - Totals						2,733,931,531	XXX	10,378,441

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/11/2012	Paydown		33,806	33,806	36,886	36,885	0	(3,080)	0	(3,080)	0	33,806	0	0	0	919	12/27/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		90,517	90,517	97,734	97,748	0	(7,231)	0	(7,231)	0	90,517	0	0	0	696	11/22/2061
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		12/01/2012	Paydown		42,208	42,208	44,714	44,541	0	(2,333)	0	(2,333)	0	42,208	0	0	0	271	09/15/2032
36202K-2S-3	G2 # 8885 1.625% 12/20/21		12/01/2012	Paydown		1,790	1,790	1,835	1,666	0	124	0	124	0	1,790	0	0	0	16	12/20/2021
36202K-5J-0	G2 # 8949 1.750% 08/20/26		12/01/2012	Paydown		711	711	728	656	0	54	0	54	0	711	0	0	0	6	08/20/2026
36202K-AL-9	G2 # 8111 4.000% 03/20/16		12/01/2012	Paydown		21,201	21,201	22,022	19,555	0	1,646	0	1,646	0	21,201	0	0	0	466	03/20/2016
36202K-DB-8	G2 # 8198 1.750% 05/20/23		12/01/2012	Paydown		13,346	13,346	13,621	12,126	0	1,220	0	1,220	0	13,346	0	0	0	163	05/20/2023
36202K-DW-2	G2 # 8217 1.750% 06/20/23		12/01/2012	Paydown		17,246	17,246	17,687	15,747	0	1,499	0	1,499	0	17,246	0	0	0	207	06/20/2023
36202K-FC-4	G2 # 8263 2.000% 09/20/17		12/01/2012	Paydown		1,396	1,396	1,432	1,303	0	93	0	93	0	1,396	0	0	0	13	09/20/2017
36202K-FD-2	G2 # 8264 2.500% 09/20/17		12/01/2012	Paydown		5,766	5,766	5,888	5,349	0	418	0	418	0	5,766	0	0	0	84	09/20/2017
36202K-KS-3	G2 8405 4.000% 09/20/18		06/22/2012	JVB Financial		19,438	19,341	20,103	17,781	0	114	0	114	0	17,895	0	1,543	1,543	434	09/20/2018
36202K-KS-3	G2 8405 4.000% 09/20/18		07/01/2012	Paydown		1,667	1,667	1,733	1,533	0	135	0	135	0	1,667	0	0	0	87	09/20/2018
36202K-NU-5	G2 # 8503 1.750% 09/20/24		12/01/2012	Paydown		12,072	12,072	12,420	11,211	0	861	0	861	0	12,072	0	0	0	99	09/20/2024
36202K-OP-3	G2 # 8562 1.625% 12/20/24		12/01/2012	Paydown		9,483	9,483	9,732	8,852	0	631	0	631	0	9,483	0	0	0	97	12/20/2024
36202K-SA-4	G2 # 8613 3.000% 03/20/25		12/01/2012	Paydown		1,061	1,061	1,083	969	0	92	0	92	0	1,061	0	0	0	17	03/20/2025
36202K-V6-9	G2 # 8737 2.500% 01/20/21		12/01/2012	Paydown		8,561	8,561	8,614	7,746	0	815	0	815	0	8,561	0	0	0	116	01/20/2021
36202K-XR-1	G2 # 8788 1.625% 01/20/26		12/01/2012	Paydown		952	952	972	871	0	81	0	81	0	952	0	0	0	12	01/20/2026
36202K-ZO-1	G2 # 8851 1.625% 10/20/21		12/01/2012	Paydown		12,310	12,310	12,741	11,536	0	774	0	774	0	12,310	0	0	0	132	10/20/2021
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		12/01/2012	Paydown		1,162	1,162	1,068	1,085	0	76	0	76	0	1,162	0	0	0	47	12/15/2022
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		12/01/2012	Paydown		3,918	3,918	3,758	3,790	0	128	0	128	0	3,918	0	0	0	161	05/15/2023
36203G-JV-0	GNMA # 348679 7.500% 05/15/23		12/01/2012	Paydown		15,969	15,969	15,343	15,469	0	500	0	500	0	15,969	0	0	0	654	05/15/2023
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		12/01/2012	Paydown		2,570	2,570	2,356	2,399	0	171	0	171	0	2,570	0	0	0	79	05/15/2023
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		12/01/2012	Paydown		487	487	487	487	0	1	0	1	0	487	0	0	0	20	03/15/2027
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		12/01/2012	Paydown		205	205	188	192	0	13	0	13	0	205	0	0	0	9	06/15/2022
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		12/01/2012	Paydown		664	664	681	678	0	(14)	0	(14)	0	664	0	0	0	27	05/15/2026
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		12/01/2012	Paydown		10,123	10,123	10,170	10,159	0	(36)	0	(36)	0	10,123	0	0	0	655	12/15/2026
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		12/01/2012	Paydown		2,803	2,803	2,775	2,779	0	24	0	24	0	2,803	0	0	0	123	06/15/2024
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		12/01/2012	Paydown		1,335	1,335	1,274	1,285	0	51	0	51	0	1,335	0	0	0	59	11/15/2024
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		12/01/2012	Paydown		3,014	3,014	2,984	2,988	0	26	0	26	0	3,014	0	0	0	131	06/15/2024
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		12/01/2012	Paydown		2,008	2,008	1,988	1,991	0	17	0	17	0	2,008	0	0	0	88	06/15/2024
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		12/01/2012	Paydown		1,146	1,146	1,147	1,146	0	0	0	0	0	1,146	0	0	0	47	06/15/2026
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		12/01/2012	Paydown		11,762	11,762	11,837	11,822	0	(60)	0	(60)	0	11,762	0	0	0	370	03/15/2027
36205V-3Y-2	GNMA 30 YR # 402315 8.125% 06/15/19		12/01/2012	Paydown		136,702	136,702	137,663	136,830	0	(128)	0	(128)	0	136,702	0	0	0	6,093	06/15/2019
36205V-3Z-9	GNMA 30 YR # 402316 8.125% 06/15/19		12/01/2012	Paydown		201,351	201,351	202,767	201,539	0	(188)	0	(188)	0	201,351	0	0	0	8,975	06/15/2019
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		12/01/2012	Paydown		10,725	10,725	10,994	10,946	0	(220)	0	(220)	0	10,725	0	0	0	343	02/15/2026
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		12/01/2012	Paydown		769	769	747	750	0	19	0	19	0	769	0	0	0	31	04/15/2026
36206M-HH-6	GNMA 30 YR # 415848 7.500% 05/15/27		12/01/2012	Paydown		314	314	315	315	0	(1)	0	(1)	0	314	0	0	0	13	05/15/2027
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		12/01/2012	Paydown		593	593	595	594	0	(1)	0	(1)	0	593	0	0	0	25	01/15/2026
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		12/01/2012	Paydown		5,650	5,650	5,638	5,637	0	13	0	13	0	5,650	0	0	0	232	02/15/2026
36206N-K3-4	GNMA 30 YR # 416598 7.000% 06/15/28		12/01/2012	Paydown		3,925	3,925	3,985	3,976	0	(51)	0	(51)	0	3,925	0	0	0	150	06/15/2028
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		12/01/2012	Paydown		12,108	12,108	12,116	12,109	0	(1)	0	(1)	0	12,108	0	0	0	523	02/15/2026
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		12/01/2012	Paydown		1,111	1,111	1,094	1,096	0	15	0	15	0	1,111	0	0	0	45	04/15/2027
36206U-3T-4	GNMA 30 YR # 422110 7.500% 04/15/27		08/01/2012	Paydown		9,048	9,048	8,906	8,922	0	125	0	125	0	9,048	0	0	0	444	04/15/2027
36206V-MH-7	GNMA 30 YR # 422560 7.500% 04/15/26		12/01/2012	Paydown		732	732	733												

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identi- fication	Description									11	12	13	14	15						
			For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36207X-PS-5	GNMA 30 YR # 445133	7.500% 02/15/27		12/01/2012	Paydown		25,011	25,011	24,980	24,974	0	37	0	37	0	25,011	0	0	0	1,367	02/15/2027
36208D-VP-7	GNMA 30 YR # 448022	7.500% 04/15/27		12/01/2012	Paydown		764	764	762	762	0	2	0	2	0	764	0	0	0	32	04/15/2027
36208E-HD-8	GNMA 30 YR # 448528	7.500% 04/15/27		12/01/2012	Paydown		3,918	3,918	3,841	3,850	0	68	0	68	0	3,918	0	0	0	162	04/15/2027
36208H-SN-2	GNMA 30 YR # 451853	7.500% 08/15/27		12/01/2012	Paydown		16,589	16,589	16,679	16,660	0	(72)	0	(72)	0	16,589	0	0	0	973	08/15/2027
36208H-S5-1	GNMA 30 YR # 451857	7.500% 08/15/27		12/01/2012	Paydown		19,243	19,243	19,348	19,326	0	(83)	0	(83)	0	19,243	0	0	0	1,250	08/15/2027
36208H-SK-3	GNMA 30 YR # 451522	7.500% 10/15/27		12/01/2012	Paydown		9,087	9,087	9,313	9,279	0	(191)	0	(191)	0	9,087	0	0	0	454	10/15/2027
36208Y-LM-9	GNMA 30 YR # 464832	6.500% 09/15/28		12/01/2012	Paydown		13,280	13,280	13,475	13,449	0	(169)	0	(169)	0	13,280	0	0	0	474	09/15/2028
36209B-DX-3	GNMA 30 YR # 466418	6.500% 12/15/28		12/01/2012	Paydown		15,436	15,436	15,653	15,624	0	(188)	0	(188)	0	15,436	0	0	0	545	12/15/2028
36209C-6Z-4	GNMA 30 YR # 468088	7.000% 07/15/28		12/01/2012	Paydown		2,439	2,439	2,474	2,469	0	(30)	0	(30)	0	2,439	0	0	0	94	07/15/2028
36209C-7A-8	GNMA 30 YR # 468089	7.000% 07/15/28		12/01/2012	Paydown		415	415	421	420	0	(5)	0	(5)	0	415	0	0	0	15	07/15/2028
36209Q-6M-2	GNMA # 478876	7.500% 11/15/29		12/01/2012	Paydown		1,091	1,091	1,085	1,085	0	6	0	6	0	1,091	0	0	0	45	11/15/2029
36209T-Y9-4	GNMA 30 YR # 481436	6.500% 12/15/28		12/01/2012	Paydown		70,447	70,447	71,438	71,305	0	(858)	0	(858)	0	70,447	0	0	0	2,145	12/15/2028
36209V-2X-1	GNMA # 483290	7.000% 12/15/28		12/01/2012	Paydown		1,201	1,201	1,179	1,181	0	19	0	19	0	1,201	0	0	0	46	12/15/2028
36209V-CE-2	GNMA # 482569	6.500% 05/15/29		12/01/2012	Paydown		34,717	34,717	34,711	34,703	0	14	0	14	0	34,717	0	0	0	1,639	05/15/2029
36210A-D9-5	GNMA 30 YR # 486228	7.500% 11/15/29		12/01/2012	Paydown		14,730	14,730	14,647	14,651	0	79	0	79	0	14,730	0	0	0	870	11/15/2029
36210D-GY-1	GNMA # 489015	7.000% 05/15/29		12/01/2012	Paydown		2,060	2,060	2,060	2,059	0	0	0	0	0	2,060	0	0	0	79	05/15/2029
36210F-TB-2	GNMA 30 YR # 491146	6.500% 12/15/28		12/01/2012	Paydown		3,785	3,785	3,839	3,831	0	(46)	0	(46)	0	3,785	0	0	0	135	12/15/2028
36210J-V9-6	GNMA 30 YR # 493940	6.500% 05/15/29		12/01/2012	Paydown		21,688	21,688	21,685	21,680	0	9	0	9	0	21,688	0	0	0	1,077	05/15/2029
36210T-3Y-0	GNMA 30 YR # 502215	6.500% 05/15/29		12/01/2012	Paydown		61,417	61,417	61,408	61,393	0	24	0	24	0	61,417	0	0	0	2,115	05/15/2029
36210V-SE-2	GNMA 30 YR # 503717	6.500% 05/15/29		12/01/2012	Paydown		11,921	11,921	11,920	11,917	0	5	0	5	0	11,921	0	0	0	429	05/15/2029
36210V-SV-4	GNMA 30 YR # 503732	6.500% 05/15/29		12/01/2012	Paydown		1,328	1,328	1,328	1,327	0	0	0	0	0	1,328	0	0	0	48	05/15/2029
36210X-V4-6	GNMA # 505635	6.500% 05/15/29		12/01/2012	Paydown		2,184	2,184	2,183	2,183	0	1	0	1	0	2,184	0	0	0	79	05/15/2029
36211U-7J-5	GNMA 30 YR # 523897	7.500% 11/15/29		12/01/2012	Paydown		2,918	2,918	2,901	2,902	0	16	0	16	0	2,918	0	0	0	119	11/15/2029
36225A-TB-6	GNMA 30 YR # 780546	7.500% 04/15/27		12/01/2012	Paydown		7,773	7,773	7,801	7,794	0	(21)	0	(21)	0	7,773	0	0	0	366	04/15/2027
36225A-WB-2	GNMA 30 YR # 780642	7.000% 09/15/27		12/01/2012	Paydown		19,886	19,886	20,190	20,141	0	(255)	0	(255)	0	19,886	0	0	0	831	09/15/2027
36225B-F6-0	GNMA 30 YR # 781089	7.500% 09/15/29		12/01/2012	Paydown		10,021	10,021	10,026	10,023	0	(1)	0	(1)	0	10,021	0	0	0	428	09/15/2029
36225C-A8-9	GNMA ARM # 80030	1.625% 01/20/27		12/01/2012	Paydown		4,541	4,541	4,609	4,134	0	407	0	407	0	4,541	0	0	0	53	01/20/2027
36225C-AY-2	GNMA ARM # 80022	1.625% 12/20/26		12/01/2012	Paydown		6,988	6,988	7,064	6,427	0	561	0	561	0	6,988	0	0	0	61	12/20/2026
36225C-CN-4	GNMA ARM # 80076	1.750% 05/20/27		12/01/2012	Paydown		1,905	1,905	1,944	1,729	0	175	0	175	0	1,905	0	0	0	21	05/20/2027
36225C-DJ-2	GNMA ARM # 80104	1.750% 08/20/27		12/01/2012	Paydown		2,465	2,465	2,532	2,286	0	180	0	180	0	2,465	0	0	0	24	08/20/2027
36225C-E2-8	GNMA ARM # 80152	1.625% 01/20/28		12/01/2012	Paydown		5,015	5,015	5,098	4,567	0	448	0	448	0	5,015	0	0	0	51	01/20/2028
36225C-EJ-1	GNMA ARM # 80136	1.625% 11/20/27		12/01/2012	Paydown		1,346	1,346	1,384	1,255	0	92	0	92	0	1,346	0	0	0	13	11/20/2027
36225C-FM-3	GNMA ARM # 80171	1.625% 02/20/28		12/01/2012	Paydown		403	403	412	368	0	35	0	35	0	403	0	0	0	5	02/20/2028
36225C-FW-1	GNMA ARM # 80180	1.625% 03/20/28		12/01/2012	Paydown		5,003	5,003	5,050	4,525	0	478	0	478	0	5,003	0	0	0	57	03/20/2028
36225C-GG-5	GNMA ARM # 80198	1.750% 05/20/28		12/01/2012	Paydown		10,093	10,093	10,295	9,155	0	938	0	938	0	10,093	0	0	0	114	05/20/2028
36225D-NS-9	G2AR # 81300	2.210% 04/20/35		12/01/2012	Paydown		18,764	18,764	18,576	18,581	0	183	0	183	0	18,764	0	0	0	310	04/20/2035
36230R-NU-6	G2 #756703	4.565% 11/21/61		12/11/2012	Paydown		472,918	472,918	511,083	511,171	0	(38,252)	0	(38,252)	0	472,918	0	0	0	10,410	11/21/2061
36230U-YF-0	G2 4.684% 09/01/46			12/01/2012	Paydown		239,777	239,777	260,412	259,269	0	(19,491)	0	(19,491)	0	239,777	0	0	0	8,847	09/01/2046
36297E-Z5-7	G2 POOL # 710064	4.650% 03/01/61		12/01/2012	Paydown		1,080,957	1,080,957	1,128,379	1,117,534	0	(36,577)	0	(36,577)	0	1,080,957	0	0	0	41,434	03/01/2061
36297E-ZY-4	G2 #710059	4.500% 11/20/60		12/01/2012	Paydown		324,669	324,669	332,611	331,450	0	(6,781)	0	(6,781)	0	324,669	0	0	0	4,197	11/20/2060
690353-NE-3	OPIC Var Rate Note	0.170% 12/17/12		10/15/2012	Redemption	100.0000	7,813,057	7,813,057	7,813,057	7,813,057	0	0	0	0	0	7,813,057	0	0	0	5,907	12/17/2012
690353-RD-1	OPIC US AGENCY VRDN	0.170% 03/15/19		12/15/2012	Redemption	100.0000	666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	3,521	03/15/2019
690353-RV-1	OPIC US Agency Floating MTN	0.170% 12/15/19																			
690353-SU-2	OPIC AgencyVAR	0.170% 06/15/17		11/14/2012	MELLON CAPITAL MKT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	15,462	12/15/2019
0599999	Subtotal - Bonds - U.S. Governments			12/27/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	16,609	0	0	0	16,609	06/15/2017
683234-DP-0	PROV OF ONTARIO	1.600% 09/21/16	A	09/20/2012	NATIONAL BANK OF CANADA		8,255,520	8,000,000	7,990,400	7,990,849	0	1,424	0	1,424	0	7,992,274	0	263,246	263,246	129,422	09/21/2016
1099999	Subtotal - Bonds - All Other Governments						8,255,520	8,000,000	7,990,400	7,990,849	0	1,424	0	1,424	0	7,992,274	0	263,246	263,246	129,422	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN	0.170%		12/01/32	MORGAN STANLEY FIXED INC		14,975,000	14,975,000	14,975,000	14,975,000	0	0	0	0	0	14,975,000	0	0	0	4,426	12/01/2032
101336-AA-3	Botsford Gen Hosp Ml Rev VRDN-	0.190%		02/10/2012	PIPER JAFFRAY		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	1,429	02/15/2027
101336-AA-3	Botsford Gen Hosp Ml Rev VRDN-	0.190%		02/15/2012	Redemption	100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	70	02/15/2027

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES 1.200% 08/01/37		02/01/2012	Redemption	100.0000														9,375	08/01/2037
16229P-AA-3	CHATO AL ID8 GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2012	Redemption	100.0000	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	18,050	11/15/2038
172254-AT-1	CITY OF CINCINNATI SERIES 1996 7.950% 05/01/13		11/01/2012	Redemption	100.0000	3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	48,098	05/01/2013
186103-BV-8	CLEVELAND CUYAHOGA CNTY OHIO 6.100% 05/15/13		11/15/2012	Redemption	100.0000	800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	12,200	05/15/2013
18610R-AB-0	CLEVELAND-CUYAHOGA CNTY OHIO 5.000% 10/15/15		01/15/2012	Redemption	100.0000	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	1,125	10/15/2015
18610R-AC-8	CLEVELAND-CUYAHOGA CNTY OHIO 4.850% 10/15/12		10/15/2012	Redemption	100.0000	90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	12,368	10/15/2012
235036-SV-3	DALLAS REV 0.900% 11/01/12		11/01/2012	Maturity		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	29,920	11/01/2012
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		12/01/2012	Paydown		7,447	7,447	7,495	7,493	0	(36)	0	(36)	0	7,447	0	0	0	254	12/01/2024
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		12/01/2012	Paydown		128,577	128,577	126,568	126,665	0	1,912	0	1,912	0	128,577	0	0	0	3,803	05/01/2033
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		12/01/2012	Paydown		3,550	3,550	3,554	3,552	0	(2)	0	(2)	0	3,550	0	0	0	147	08/01/2025
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		12/01/2012	Paydown		7,100	7,100	7,226	7,202	0	(102)	0	(102)	0	7,100	0	0	0	494	08/01/2025
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		12/01/2012	Paydown		107,845	107,845	108,923	108,709	0	(864)	0	(864)	0	107,845	0	0	0	7,250	11/01/2025
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		12/01/2012	Paydown		8,965	8,965	9,022	9,010	0	(45)	0	(45)	0	8,965	0	0	0	453	01/01/2026
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		12/01/2012	Paydown		405	405	408	408	0	(3)	0	(3)	0	405	0	0	0	16	01/01/2026
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		12/01/2012	Paydown		8,002	8,002	7,976	7,976	0	26	0	26	0	8,002	0	0	0	307	02/01/2026
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		12/01/2012	Paydown		2,330	2,330	2,322	2,322	0	7	0	7	0	2,330	0	0	0	89	02/01/2026
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		12/01/2012	Paydown		3,743	3,743	3,720	3,722	0	21	0	21	0	3,743	0	0	0	146	02/01/2026
3128FC-BN-2	FHLMC # D70945 7.000% 05/01/26		09/01/2012	Paydown		17,377	17,377	16,850	16,918	0	459	0	459	0	17,377	0	0	0	900	05/01/2026
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		12/01/2012	Paydown		4,681,571	4,681,571	4,762,035	4,756,365	0	(74,794)	0	(74,794)	0	4,681,571	0	0	0	107,399	05/01/2024
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		12/01/2012	Paydown		1,801,052	1,801,052	1,848,048	1,844,842	0	(43,790)	0	(43,790)	0	1,801,052	0	0	0	40,108	05/01/2024
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		12/01/2012	Paydown		380,016	380,016	381,025	380,947	0	(932)	0	(932)	0	380,016	0	0	0	19,788	07/01/2035
3128MT-PO-5	FGLC # H01331 5.500% 08/01/35		12/01/2012	Paydown		226	226	226	226	0	0	0	0	0	226	0	0	0	9	08/01/2035
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		12/01/2012	Paydown		2,622,990	2,622,990	2,729,549	2,726,319	0	(103,329)	0	(103,329)	0	2,622,990	0	0	0	68,663	12/01/2030
3128PP-IF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2012	Paydown		1,782,392	1,782,392	1,816,926	1,814,685	0	(32,293)	0	(32,293)	0	1,782,392	0	0	0	43,061	07/01/2024
3128PP-IM-9	FGLMC # J10361 4.500% 07/01/24		12/01/2012	Paydown		961,580	961,580	983,140	981,753	0	(20,173)	0	(20,173)	0	961,580	0	0	0	20,918	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2012	Paydown		3,726,254	3,726,254	3,810,386	3,805,954	0	(79,700)	0	(79,700)	0	3,726,254	0	0	0	75,386	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2012	Paydown		2,413,655	2,413,655	2,505,675	2,501,524	0	(87,869)	0	(87,869)	0	2,413,655	0	0	0	52,839	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2012	Paydown		1,307,303	1,307,303	1,385,742	1,384,470	0	(77,166)	0	(77,166)	0	1,307,303	0	0	0	31,351	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2012	Paydown		1,513,103	1,513,103	1,604,362	1,602,883	0	(89,780)	0	(89,780)	0	1,513,103	0	0	0	41,225	05/01/2025
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2012	Paydown		2,038,512	2,038,512	2,167,193	2,165,115	0	(126,603)	0	(126,603)	0	2,038,512	0	0	0	49,068	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2012	Paydown		2,536,697	2,536,697	2,696,826	2,694,247	0	(157,550)	0	(157,550)	0	2,536,697	0	0	0	65,899	07/01/2025
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		12/01/2012	Paydown		3,560,984	3,560,984	3,446,365	3,449,588	0	111,397	0	111,397	0	3,560,984	0	0	0	63,465	02/01/2026
3128Q2-CY-7	FHLMC # 1L0087 2.460% 06/01/35		12/01/2012	Paydown		103,357	103,357	108,977	108,802	0	(5,445)	0	(5,445)	0	103,357	0	0	0	2,399	06/01/2035
3128Q2-E9-0	FHLMC # 1L0160 2.408% 07/01/35		12/01/2012	Paydown		111,746	111,746	117,874	117,711	0	(5,965)	0	(5,965)	0	111,746	0	0	0	2,676	07/01/2035
3128QJ-T4-8	FHARM # 1G1471 2.511% 01/01/37		12/01/2012	Paydown		27,280	27,280	28,763	28,730	0	(1,450)	0	(1,450)	0	27,280	0	0	0	508	01/01/2037
3128QP-LV-2	FHLMC # 1B7189 3.541% 03/01/36		12/01/2012	Paydown		11,406	11,406	11,947	11,938	0	(533)	0	(533)	0	11,406	0	0	0	205	03/01/2036
3128S4-DY-0	FHARM # 1Q0119 2.902% 09/01/36		12/01/2012	Paydown		44,511	44,511	46,959	46,914	0	(2,403)	0	(2,403)	0	44,511	0	0	0	691	09/01/2036
312903-SX-1	FHLMC - GNO 174 Z 10.000% 08/15/21		12/15/2012	Paydown		6,951	6,951	6,968	6,960	0	(10)	0	(10)	0	6,951	0	0	0	537	08/15/2021
31290J-SB-4	FHLMC # 554442 9.500% 01/01/20		12/01/2012	Paydown		2,827	2,827	2,770	2,777	0	50	0	50	0	2,827	0	0	0	148	01/01/2020
312914-6X-7	FHLMC-GNMA 7 B 1.110% 04/25/23		12/25/2012	Paydown		34,915	34,915	35,635	34,861	0	54	0	54	0	34,915	0	0	0	199	04/25/2023
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		12/01/2012	Paydown		7,496	7,496	7,917	7,878	0	(383)	0	(383)	0	7,496	0	0	0	208	07/01/2029
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		12/01/2012	Paydown		1,296	1,296	1,314	1,307	0	(11)	0	(11)	0	1,296	0	0	0	65	03/01/2021
31300L-CF-0	FHARM #48170 2.735% 12/01/39		12/01/2012	Paydown		106,933	106,933	111,477	111,435	0	(4,502)	0	(4,502)	0	106,933	0	0	0	2,463	12/01/2039
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		12/01/2012	Paydown		6,024	6,024	6,044	6,037	0	(14)	0	(14)	0	6,024	0	0	0	277	08/01/2025
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		12/01/2012	Paydown		7,477	7,477	7,387	7,398	0	79	0	79	0	7,477	0	0	0	240	08/01/2025
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		12/01/2012	Paydown		8,821	8,821	8,934	8,912	0	(90)	0	(90)	0	8,821	0	0	0	371	09/01/2025
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		12/01/2012	Paydown		128,033	128,033	11,442	513	0	513	0	513	0	128,033	0	0	0	399	04/01/2026
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		12/01/2012	Paydown		128,317	128,317	138,863	136,591	0	(8,274)	0	(8,274)	0	128,317	0	0	0	5,128	07/20/2023
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	1,333	11/01/2012
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		12/01/2012	Paydown		26,061	26,061	25,801	25,839	0	222	0	222	0	26,061	0	0	0	264	03/25/2024

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5		12/01/2012	Paydown		32,184	32,184	32,450	32,066	0	118	0	118	0	32,184	0	0	0	1,361	08/25/2028
313401-2E-0	FHLMC # 360125		01/01/2012	Paydown		889	889	897	887	0	2	0	2	0	889	0	0	0	7	11/01/2020
313401-E2-3	FHLMC # 360021		12/01/2012	Paydown		756	756	763	752	0	3	0	3	0	756	0	0	0	42	02/01/2018
313401-P8-8	FHLMC # 360064		12/01/2012	Paydown		1,282	1,282	1,295	1,285	0	(3)	0	(3)	0	1,282	0	0	0	39	07/01/2019
313401-V9-9	FHLMC # 360104		12/01/2012	Paydown		59	59	60	60	0	0	0	0	0	59	0	0	0	3	03/01/2020
31340Y-ER-6	FHLMC - CMO 17-1		12/15/2012	Paydown		24,061	24,061	24,459	24,052	0	9	0	9	0	24,061	0	0	0	1,423	10/15/2019
31349U-B5-6	FHARM 782760	2.410%	11/01/36	Paydown		100,686	100,686	107,734	107,654	0	(6,968)	0	(6,968)	0	100,686	0	0	0	3,072	11/01/2036
313614-3T-4	FNMA # 050310	10.000%	05/01/20	Paydown		100	100	101	100	0	(1)	0	(1)	0	100	0	0	0	5	05/01/2020
313615-B2-1	FNMA # 050457	9.500%	06/01/21	Paydown		4,269	4,269	4,203	4,215	0	54	0	54	0	4,269	0	0	0	260	06/01/2021
31364P-NQ-8	FNMA # 112999	9.500%	09/01/18	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	09/01/2018
3136A2-W5-8	FNA 2011-M9 AB	2.773%	01/25/21	Paydown		68,302	68,302	68,128	68,128	0	173	0	173	0	68,302	0	0	0	1,047	01/25/2021
31371F-UR-1	FNMA # 250892	7.500%	03/01/17	Paydown		7,987	7,987	8,023	7,991	0	(3)	0	(3)	0	7,987	0	0	0	376	03/01/2017
31371M-JC-2	FNMA # 255959	6.000%	10/01/35	Paydown		256,669	256,669	261,100	260,864	0	(4,195)	0	(4,195)	0	256,669	0	0	0	9,880	10/01/2035
31371N-VM-4	FNCL # 257220	5.000%	05/01/23	Paydown		2,062,703	2,062,703	2,151,657	2,145,246	0	(82,543)	0	(82,543)	0	2,062,703	0	0	0	48,711	05/01/2023
31373H-5C-6	FNMA # 294343	8.500%	11/01/24	Paydown		1,581	1,581	1,601	1,595	0	(14)	0	(14)	0	1,581	0	0	0	74	11/01/2024
31373L-LB-1	FNMA # 296522	8.500%	11/01/24	Paydown		467	467	473	471	0	(4)	0	(4)	0	467	0	0	0	22	11/01/2024
31373X-6S-5	FNMA # 306981	8.000%	06/01/25	Paydown		16,323	16,323	16,470	16,430	0	(107)	0	(107)	0	16,323	0	0	0	1,254	06/01/2025
31374F-K7-3	FNMA # 312718	7.500%	06/01/25	Paydown		2,832	2,832	2,857	2,850	0	(19)	0	(19)	0	2,832	0	0	0	117	06/01/2025
31374N-H7-0	FNMA # 318954	7.500%	08/01/25	Paydown		3,879	3,879	3,865	3,864	0	15	0	15	0	3,879	0	0	0	161	08/01/2025
31374T-SN-5	FNMA # 324053	7.500%	09/01/25	Paydown		2,222	2,222	2,213	2,212	0	10	0	10	0	2,222	0	0	0	96	09/01/2025
31379Q-YC-8	FNMA # 426507	6.000%	01/01/23	Paydown		20,553	20,553	21,221	21,093	0	(540)	0	(540)	0	20,553	0	0	0	256	01/01/2023
3137A3-HS-1	FHR 3751 MC	4.000%	07/15/37	06/22/2012	STEPHENS INC.	6,435,000	6,000,000	5,951,250	5,955,846	0	3,944	0	3,944	0	5,959,791	0	475,209	475,209	137,333	07/15/2037
3137AH-6R-4	FHMS K704 X1	2.011%	08/25/18	02/16/2012	WELLS FARGO	10,990,696	0	10,994,563	10,660,718	0	11,658	0	11,658	0	10,672,376	0	318,320	318,320	482,170	08/25/2018
3137AH-6R-4	FHMS K704 X1	2.011%	08/25/18	02/01/2012	Paydown	0	0	5,374	5,211	292,665	(297,876)	0	(5,211)	0	0	0	0	0	171	08/25/2018
31380T-3B-5	FNMA # 449994	7.000%	09/01/27	Paydown		5,429	5,429	5,739	5,704	0	(275)	0	(275)	0	5,429	0	0	0	209	09/01/2027
31380Y-P6-1	FNMA # 454145	6.500%	11/01/28	Paydown		9,745	9,745	9,809	9,798	0	(53)	0	(53)	0	9,745	0	0	0	367	11/01/2028
31380Y-RD-4	FNMA # 454184	6.500%	12/01/28	Paydown		13,879	13,879	13,970	13,954	0	(75)	0	(75)	0	13,879	0	0	0	595	12/01/2028
31380Y-RM-4	FNMA # 454192	6.500%	12/01/28	Paydown		60,381	60,381	60,777	60,708	0	(327)	0	(327)	0	60,381	0	0	0	2,571	12/01/2028
31381P-UL-0	FNMA # 466887	3.060%	12/01/17	Paydown		165,094	165,094	165,275	165,233	0	(139)	0	(139)	0	165,094	0	0	0	2,805	12/01/2017
31382T-5C-9	FNMA # 492343	6.500%	05/01/29	Paydown		49,278	49,278	48,666	48,702	0	576	0	576	0	49,278	0	0	0	2,518	05/01/2029
31384D-HF-2	FNMA # 520530	7.500%	11/01/29	Paydown		76,006	76,006	75,970	75,937	0	69	0	69	0	76,006	0	0	0	5,633	11/01/2029
31384D-LK-6	FNMA # 520630	7.500%	11/01/29	Paydown		2,054	2,054	2,053	2,052	0	2	0	2	0	2,054	0	0	0	85	11/01/2029
31384D-PA-4	FNMA # 520717	7.500%	11/01/29	Paydown		8,870	8,870	8,865	8,861	0	8	0	8	0	8,870	0	0	0	366	11/01/2029
31384H-BA-0	FNMA # 523933	7.500%	11/01/29	Paydown		53,034	53,034	53,009	52,966	0	48	0	48	0	53,034	0	0	0	2,578	11/01/2029
31384V-JY-9	FNMA # 534979	2.277%	04/01/30	Paydown		7,080	7,080	7,015	6,437	0	644	0	644	0	7,080	0	0	0	92	04/01/2030
31384V-UL-4	FNMA # 535287	8.000%	05/01/30	Paydown		10,063	10,063	10,109	10,100	0	(37)	0	(37)	0	10,063	0	0	0	545	05/01/2030
31384X-ZL-5	FNMA # 537247	7.500%	05/01/30	Paydown		510	510	505	505	0	5	0	5	0	510	0	0	0	21	05/01/2030
31385B-V9-0	FNMA # 539936	7.500%	05/01/30	Paydown		803	803	794	795	0	8	0	8	0	803	0	0	0	33	05/01/2030
31385J-JC-3	FNMA # 545759	6.500%	07/01/32	Paydown		501,465	501,465	501,802	501,643	0	(178)	0	(178)	0	501,465	0	0	0	17,718	07/01/2032
31385J-K4-9	FNMA # 545815	7.000%	07/01/32	Paydown		194,003	194,003	194,052	193,988	0	14	0	14	0	194,003	0	0	0	7,545	07/01/2032
31385W-2S-7	FNMA # 555285	6.000%	03/01/33	Paydown		144,696	144,696	144,992	144,940	0	(244)	0	(244)	0	144,696	0	0	0	4,619	03/01/2033
31385X-AL-1	FNMA # 555411	6.875%	06/01/23	Paydown		22,863	22,863	24,742	24,253	0	(1,390)	0	(1,390)	0	22,863	0	0	0	837	06/01/2023
31386U-BV-3	FNMA # 573452	7.000%	05/01/31	Paydown		278,817	278,817	280,081	279,879	0	(1,061)	0	(1,061)	0	278,817	0	0	0	9,178	05/01/2031
31387N-3G-0	FNMA # 589499	6.500%	08/01/31	Paydown		14,331	14,331	14,245	14,246	0	85	0	85	0	14,331	0	0	0	665	08/01/2031
31387R-AQ-1	FNMA # 591415	6.500%	09/01/31	Paydown		11,917	11,917	11,845	11,846	0	71	0	71	0	11,917	0	0	0	440	09/01/2031
31387W-TW-7	FNMA # 596465	7.000%	08/01/31	Paydown		19,770	19,770	20,505	20,442	0	(672)	0	(672)	0	19,770	0	0	0	766	08/01/2031
3138EO-YE-3	FNMA # AJ7908	3.000%	01/01/27	Paydown		1,578,252	1,578,252	1,527,230	1,527,808	0	50,444	0	50,444	0	1,578,252	0	0	0	33,119	01/01/2027
3138E2-FB-6	FNMA AJ9161	3.000%	01/01/27	09/14/2012	RBS GREENWICH CAPITAL	15,339,934	15,070,512	15,344,646	15,340,905	0	(971)	0	(971)	0	15,339,934	0	0	0	360,436	01/01/2027
3138E2-FB-6	FNMA AJ9161	3.000%	01/01/27	09/01/2012	Paydown	2,929,488	2,929,488	2,982,776	2,982,048	0	(52,560)	0	(52,560)	0	2,929,488	0	0	0	49,354	01/01/2027
3138EG-QR-8	FNMA POOL # AL0463	3.000%	07/01/26	Paydown		1,702,525	1,702,525	1,703,789	1,703,695	0	(1,170)	0	(1,170)	0	1,702,525	0	0	0	33,739	07/01/2026
31390B-TS-7	FNMA # 641461	7.000%	06/01/32	Paydown		3,504	3,504	3,505	3,504	0	0	0	0	0	3,504	0	0	0	134	06/01/2032
31390P-NL-7	FNMA # 652095	6.500%	08/01/32	Paydown		5,772	5,772	5,771	5,770	0	2	0	2	0	5,772	0	0	0	205	08/01/2032
31390Q-Q3-2	FNMA # 653074	7.000%	07/01/32	Paydown		15,030	15,030	15,033	15,028	0	1	0	1	0	15,030	0	0	0	396	07/01/2032
31391X-EP-0	FNMA # 679742	2.869%	01/01/40	Paydown		31,831	31,831	32,657	32,630	0	(799)	0	(799)	0	31,831	0	0	0	295	01/01/2040
313920-YH-7	FNW 2001-W2 ASS	6.473%	10/25/31	Paydown		8,373	8,373	8,471	8,450	0	(77)	0	(77)	0	8,373	0	0	0	276	10/25/2031
31392V-NQ-1	FGLMC 2496 ZH	5.500%	09/15/32	Paydown		808,721	808,721	732,652	773,040	0	35,682	0	35,682	0	808,721	0	0	0	22,703	09/15/2032
31393A-S4-0	FNR 2003-W5 A	0.430%	04/25/33	Paydown		47,050	47,050	47,050	47,050	0	0	0	0	0	47,050	0	0	0	116	04/25/2033

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31393B-3E-3	FNR 2003-51 PH 5.500% 10/25/31		07/01/2012	Paydown		170,711	170,711	174,285	173,177	0	(2,466)	0	(2,466)	0	170,711	0	0	0	3,226	10/25/2031
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2012	Paydown		157,311	157,311	151,978	154,487	0	2,825	0	2,825	0	157,311	0	0	0	4,173	06/25/2043
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		12/01/2012	Paydown		1,341,063	1,341,063	1,243,983	1,292,709	0	48,354	0	48,354	0	1,341,063	0	0	0	54,258	12/15/2032
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		12/01/2012	Paydown		245,302	245,302	257,951	252,899	0	(7,597)	0	(7,597)	0	245,302	0	0	0	6,495	03/15/2024
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		12/01/2012	Paydown		42,717	42,717	44,586	43,981	0	(1,264)	0	(1,264)	0	42,717	0	0	0	1,211	06/15/2024
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		12/01/2012	Paydown		1,236,196	1,236,196	1,290,473	1,278,468	0	(42,272)	0	(42,272)	0	1,236,196	0	0	0	26,254	07/25/2024
31397C-SV-2	FHR 3242 NC 5.750% 12/15/28		01/01/2012	Paydown		20,888	20,888	21,736	20,870	0	17	0	17	0	20,888	0	0	0	100	12/15/2028
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2012	Paydown		242,399	242,399	245,959	245,264	0	(2,865)	0	(2,865)	0	242,399	0	0	0	4,573	03/25/2037
31398A-UU-4	FNMA 2.000% 01/09/12		01/09/2012	Maturity		1,770,000	1,770,000	1,768,568	1,769,982	0	18	0	18	0	1,770,000	0	0	0	17,700	01/09/2012
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		12/01/2012	Paydown		1,164	1,164	1,213	1,210	0	(46)	0	(46)	0	1,164	0	0	0	57	06/01/2033
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		12/01/2012	Paydown		814,436	814,436	801,965	802,473	0	11,963	0	11,963	0	814,436	0	0	0	25,793	07/01/2033
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2012	Paydown		425,450	425,450	421,063	421,217	0	4,233	0	4,233	0	425,450	0	0	0	10,447	08/01/2033
31402R-BG-3	FNMA #735439 6.000% 09/01/19		12/01/2012	Paydown		62,008	62,008	67,443	66,920	0	(4,913)	0	(4,913)	0	62,008	0	0	0	1,913	09/01/2019
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		12/01/2012	Paydown		302,444	302,444	304,804	304,613	0	(2,169)	0	(2,169)	0	302,444	0	0	0	7,824	09/01/2033
31402W-Q5-0	FNMA # 740376 5.500% 09/01/33		12/01/2012	Paydown		99,846	99,846	100,202	100,162	0	(317)	0	(317)	0	99,846	0	0	0	5,201	09/01/2033
31403D-RN-1	FNMA # 745793 2.429% 07/01/34		12/01/2012	Paydown		42,293	42,293	42,716	42,704	0	(411)	0	(411)	0	42,293	0	0	0	541	07/01/2034
31404V-AB-4	FNMA #779502 2.609% 06/01/34		12/01/2012	Paydown		81,159	81,159	81,869	81,829	0	(670)	0	(670)	0	81,159	0	0	0	1,176	06/01/2034
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		12/01/2012	Paydown		33,049	33,049	33,684	33,485	0	(437)	0	(437)	0	33,049	0	0	0	1,055	07/01/2019
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		12/01/2012	Paydown		1,101,274	1,101,274	1,120,474	1,119,353	0	(18,079)	0	(18,079)	0	1,101,274	0	0	0	25,482	09/01/2034
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		12/01/2012	Paydown		613,677	613,677	624,376	623,752	0	(10,075)	0	(10,075)	0	613,677	0	0	0	19,516	09/01/2034
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		12/01/2012	Paydown		307,885	307,885	313,253	312,940	0	(5,055)	0	(5,055)	0	307,885	0	0	0	9,880	09/01/2034
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		12/01/2012	Paydown		2,112,877	2,112,877	2,149,714	2,147,562	0	(34,685)	0	(34,685)	0	2,112,877	0	0	0	55,111	09/01/2034
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		12/01/2012	Paydown		565,033	565,033	574,884	574,308	0	(9,275)	0	(9,275)	0	565,033	0	0	0	16,230	09/01/2034
31406B-KX-7	FNARM # 805010 2.204% 01/01/35		12/01/2012	Paydown		5,922	5,922	5,944	5,943	0	(21)	0	(21)	0	5,922	0	0	0	71	01/01/2035
31407S-LU-4	FNMA # 839239 2.885% 09/01/35		12/01/2012	Paydown		62,983	62,983	66,722	66,656	0	(3,674)	0	(3,674)	0	62,983	0	0	0	1,839	09/01/2035
31409G-SY-3	FNMA # 870935 2.675% 01/01/37		12/01/2012	Paydown		93,340	93,340	92,640	94,000	0	9,340	0	9,340	0	93,340	0	0	0	1,443	01/01/2037
31412E-OK-0	FNMA # 922674 2.996% 04/01/36		12/01/2012	Paydown		71,967	71,967	75,475	75,406	0	(3,439)	0	(3,439)	0	71,967	0	0	0	1,247	04/01/2036
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		12/01/2012	Paydown		406,836	406,836	409,035	408,943	0	(2,107)	0	(2,107)	0	406,836	0	0	0	10,371	03/01/2038
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2012	Paydown		930,283	930,283	970,983	968,231	0	(37,948)	0	(37,948)	0	930,283	0	0	0	21,182	11/01/2023
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		12/01/2012	Paydown		3,374,385	3,374,385	3,522,014	3,511,262	0	(136,877)	0	(136,877)	0	3,374,385	0	0	0	88,218	04/01/2023
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		12/01/2012	Paydown		2,507,590	2,507,590	2,555,563	2,553,985	0	(46,395)	0	(46,395)	0	2,507,590	0	0	0	76,621	08/01/2038
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		12/01/2012	Paydown		450,711	450,711	470,429	469,009	0	(18,298)	0	(18,298)	0	450,711	0	0	0	12,331	05/01/2023
31416J-HA-6	FNMA AA1150 4.000% 04/01/23		12/01/2012	Paydown		80,180	80,180	84,903	84,831	0	(4,651)	0	(4,651)	0	80,180	0	0	0	1,678	04/01/2023
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		12/01/2012	Paydown		1,209,828	1,209,828	1,229,110	1,228,387	0	(18,558)	0	(18,558)	0	1,209,828	0	0	0	24,234	11/01/2025
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		12/01/2012	Paydown		2,925,887	2,925,887	2,975,718	2,972,342	0	(46,455)	0	(46,455)	0	2,925,887	0	0	0	67,648	07/01/2024
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2012	Paydown		5,629,329	5,629,329	5,750,711	5,743,919	0	(114,590)	0	(114,590)	0	5,629,329	0	0	0	120,279	01/01/2025
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		05/23/2012	CRT CAPITAL GROUP LLC		9,328,595	8,785,022	9,231,136	9,223,172	0	727	0	727	0	9,223,899	0	104,696	104,696	163,011	01/01/2025
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		06/01/2012	Paydown		2,083,809	2,083,809	2,189,628	2,187,739	0	(103,929)	0	(103,929)	0	2,083,809	0	0	0	53,154	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2012	Paydown		9,118,375	9,118,375	9,195,311	9,190,639	0	(72,264)	0	(72,264)	0	9,118,375	0	0	0	187,158	01/01/2025
31417Y-CA-7	FNMA # MA0090 4.500% 06/01/24		12/01/2012	Paydown		3,377,101	3,377,101	3,419,314	3,416,048	0	(38,947)	0	(38,947)	0	3,377,101	0	0	0	81,307	06/01/2024
31417Y-E3-7	FNMA # MA0153 4.500% 08/																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
677555-IM-3	OH ECON DEV REV 4.500% 12/01/21		12/01/2012	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	6,720	12/01/2021
677555-UY-8	OH ECON DEV REV 6.410% 06/01/12		03/01/2012	Various 385,000		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	6,170	06/01/2012
677555-UY-8	OH ECON DEV REV 6.410% 06/01/12		06/01/2012	Various 390,000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	12,500	06/01/2012
677555-WD-2	OH ECON DEV REV 5.350% 06/01/18		12/01/2012	Redemption 100.0000		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	18,190	06/01/2018
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		12/01/2012	Redemption 100.0000		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	13,195	03/01/2015
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		12/01/2012	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	21,000	06/01/2017
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		12/01/2012	Redemption 100.0000		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	20,136	09/01/2019
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		12/01/2012	Redemption 100.0000		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	15,202	09/01/2019
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		12/01/2012	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	17,150	09/01/2015
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		11/15/2012	Redemption 100.0000		265,000	265,000	264,966	264,916	0	84	0	84	0	265,000	0	0	0	13,120	05/15/2023
709163-ER-6	PENNSYLVANIA ST HIGHER ED 3.568% 09/01/45		02/02/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	239	09/01/2045
709163-EV-7	PENNSYLVANIA ST HIGHER ED 3.928% 12/01/45		03/16/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	816	12/01/2045
709163-GU-7	PENNSYLVANIA ST HIGHER ED 3.718% 04/01/23		05/09/2012	Redemption 100.0000		200,000	200,000	199,961	199,961	0	39	0	39	0	200,000	0	0	0	1,359	04/01/2023
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		12/01/2012	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,311	12/01/2039
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		12/01/2012	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,191	12/01/2039
751093-FE-0	RALEIGH NC CTFIS PRRTN VRDN 0.210% 08/01/33		08/01/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	277	08/01/2033
851007-AR-5	SPRINGFIELD, MO IDA VRDN MUNI VRDN 0.250% 12/01/33		06/01/2012	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	205	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 0.210% 09/15/37		05/15/2012	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	90	09/15/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						187,247,950	175,009,259	188,665,415	188,261,353	292,665	(2,204,303)	0	(1,911,638)	0	186,349,725	0	898,225	898,225	3,739,675	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2012	Paydown		1,782,351	1,782,351	1,537,278	1,604,693	0	177,658	0	177,658	0	1,782,351	0	0	0	48,753	05/25/2033
	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		12/01/2012	Paydown		28,209	28,209	22,589	21,391	0	6,819	0	6,819	0	28,209	0	0	0	1,413	12/25/2031
00079C-AE-9	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,980,000	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	0	0	251,520	07/01/2021
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		2,533,046	2,518,000	2,534,628	2,533,849	0	(803)	0	(803)	0	2,533,046	0	0	0	200,566	07/15/2021
00209T-AA-3	AT&T BROADBAND CORP 8.375% 03/15/13		11/28/2012	Various		10,982,331	10,417,001	9,374,579	10,231,347	0	72,483	0	72,483	0	10,303,830	0	678,500	678,500	688,245	03/15/2013
	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		12/01/2012	Paydown		568,464	568,464	568,230	567,135	0	1,329	0	1,329	0	568,464	0	0	0	15,918	04/25/2031
002819-AA-8	ABBOTT LABORATORIES 5.150% 11/30/12		11/30/2012	Maturity		20,000,000	20,000,000	19,992,200	19,997,673	0	2,327	0	2,327	0	20,000,000	0	0	0	1,030,000	11/30/2012
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		12/27/2012	Call 100.0000		1,982,000	1,982,000	2,095,812	2,073,488	0	(10,871)	0	(10,871)	0	2,062,617	0	(80,617)	(80,617)	571,555	04/01/2019
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		12/05/2012	GMP SECURITIES		352,045	362,000	386,198	382,974	0	(3,749)	0	(3,749)	0	379,225	0	(27,180)	(27,180)	46,713	08/01/2018
00441A-AA-2	ACE HARDWARE CORP 9.125% 06/01/16		06/01/2012	Call 104.5630		4,517,122	4,320,000	4,259,520	4,281,047	0	3,614	0	3,614	0	4,284,661	0	232,461	232,461	197,100	06/01/2016
01877K-AA-1	ALLIANCE PIPELINE 7.770% 06/30/15		12/31/2012	Various		1,866,660	1,866,660	1,866,660	1,866,660	0	0	0	0	0	1,866,660	0	0	0	73,815	06/30/2015
01958X-BS-5	ALLIED WASTE 6.875% 06/01/17		06/01/2012	Call 103.4380		315,486	305,000	331,325	321,860	0	(6,374)	0	(6,374)	0	315,486	0	0	0	10,484	06/01/2017
	Redemption 100.0000																			
02108P-AA-9	Alprion LLC VRDN VRDN 0.200% 10/01/34		10/01/2012			200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	255	10/01/2034
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/28/2012	BARCLAYS		3,085,843	3,988,166	3,268,704	3,124,166	0	50,170	0	50,170	0	3,174,336	0	(88,493)	(88,493)	180,756	05/25/2036
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		10/01/2012	Paydown		339,282	600,118	478,663	470,108	0	(15,212)	0	(15,212)	0	454,895	0	(115,613)	(115,613)	24,600	05/25/2036
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2012	Paydown		388,769	730,716	628,965	645,106	0	(123,970)	132,368	(256,338)	0	388,768	0	0	0	26,410	01/25/2037
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/27/2012	BARCLAYS		3,128,332	4,157,252	3,018,508	3,018,508	0	18,082	0	18,082	0	3,036,590	0	91,743	91,743	188,099	04/25/2037
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		10/01/2012	Paydown		309,713	549,516	395,207	327,023	0	(17,311)	0	(17,311)	0	309,713	0	0	0	39,877	04/25/2037
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2012	Paydown		671,900	775,897	704,985	704,942	0	(33,042)	0	(33,042)	0	671,900	0	0	0	28,133	09/25/2037

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
025537-AE-1	AMERICAN ELECTRIC POWER	5.250% 06/01/15	12/14/2012	Call	100.0000	3,500,000	3,500,000	3,286,430	3,418,312	0	21,191	0	21,191	0	3,439,503	0	60,497	60,497	583,820	06/01/2015
026601-ER-0	AHM 2005-2 5A1	5.064% 09/25/35	12/01/2012	Paydown		1,795,533	1,795,533	1,790,203	1,788,258	0	7,275	0	7,275	0	1,795,533	0	0	0	59,132	09/25/2035
026601-ET-6	AHM 2005-2 5A3	5.077% 09/25/35	12/01/2012	Paydown		92,278	92,278	88,760	91,297	0	981	0	981	0	92,278	0	0	0	2,135	09/25/2035
030613-AD-5	AMCAR 2007-AX A4	0.253% 10/06/13	01/06/2012	Paydown		217,918	217,918	216,998	217,392	0	526	0	526	0	217,918	0	0	0	59	10/06/2013
030615-AG-3	APART 2007-1 D	5.620% 09/08/14	01/08/2012	Paydown		314,000	314,000	314,932	314,418	0	(418)	0	(418)	0	314,000	0	0	0	1,471	09/08/2014
030616-AF-3	APART 2007-2M A4A	5.350% 03/08/16	06/08/2012	Paydown		169,970	169,970	174,644	173,551	0	(3,581)	0	(3,581)	0	169,970	0	0	0	3,802	03/08/2016
03064A-AD-6	AMCAR 2009-1 B	9.790% 04/15/14	12/15/2012	Paydown		162,349	162,349	178,178	171,854	0	(9,505)	0	(9,505)	0	162,349	0	0	0	13,235	04/15/2014
031162-AV-2	AMGEN INC	5.850% 06/01/17	06/13/2012	CITIGROUP GLOBAL MKTS		7,034,119	5,990,000	6,563,879	6,412,283	0	(32,020)	0	(32,020)	0	6,380,264	0	653,856	653,856	190,130	06/01/2017
031162-BD-1	AMGEN INC	3.450% 10/01/20	01/12/2012	WELLS FARGO		7,889,700	8,000,000	7,970,320	7,973,381	0	126	0	126	0	7,973,506	0	(83,806)	(83,806)	81,458	10/01/2020
03215P-ER-6	AMRESCO 1998-2 A6	6.405% 12/25/27	12/01/2012	Paydown		3,315	3,315	3,379	3,533	0	(218)	0	(218)	0	3,315	0	0	0	111	12/25/2027
03674B-AC-8	ANTHEM INC	6.800% 08/01/12	08/01/2012	Maturity		2,000,000	2,000,000	2,161,370	2,016,361	0	(16,361)	0	(16,361)	0	2,000,000	0	0	0	136,000	08/01/2012
037933-AE-8	APRIA HEALTHCARE	11.250% 11/01/14	07/03/2012	Various		2,011,138	1,923,000	1,876,080	1,888,042	0	5,428	0	5,428	0	1,893,470	0	117,668	117,668	148,432	11/01/2014
045054-AA-1	ASSTEAD CAPITAL INC	9.000% 08/15/16	01/09/2012	DEUTSCHE BANK		1,143,138	1,090,000	1,095,839	1,092,277	0	(7)	0	(7)	0	1,092,270	0	50,867	50,867	40,058	08/15/2016
04939M-AE-9	ATLAS PIPELINE PARTNERS	8.750% 06/15/18	09/12/2012	BARCLAYS		10,679,518	9,946,000	10,605,768	10,513,684	0	(85,324)	0	(85,324)	0	10,428,360	0	251,157	251,157	657,541	06/15/2018
04939M-AF-6	ATLAS PIPELINE PARTNERS	8.750% 06/15/18	03/06/2012	Tax Free Exchange		2,007,113	1,943,000	2,011,005	2,009,672	0	(2,558)	0	(2,558)	0	2,007,113	0	0	0	38,253	06/15/2018
05349E-AK-5	AVALONBAY COMMUNITIES	5.500% 01/15/12	01/15/2012	Maturity		739,000	739,000	737,640	738,946	0	54	0	54	0	739,000	0	0	0	20,323	01/15/2012
055185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		2,073,073	95,752	2,089,309	2,089,309	0	0	0	0	0	2,089,309	0	(16,236)	(16,236)	35,159	05/03/2033
05523U-AG-5	BAE SYSTEMS HOLDINGS INC	4.950% 06/01/14	02/16/2012	CORTVIEW CAPITAL		320,010	300,000	318,924	317,629	0	(1,010)	0	(1,010)	0	316,618	0	3,392	3,392	3,341	06/01/2014
055381-AO-0	BE AEROSPACE	8.500% 07/01/18	07/23/2012	TENDER OFFER		2,746,887	2,508,000	2,508,000	2,508,000	0	0	0	0	0	2,508,000	0	238,887	238,887	276,368	07/01/2018
057224-BA-4	BAKER HUGHES INC	3.200% 08/15/21	05/25/2012	Tax Free Exchange		1,996,125	2,000,000	1,995,920	1,996,001	0	124	0	124	0	1,996,125	0	0	0	49,422	08/15/2021
059469-AF-3	BOAA 2006-7 A6	5.859% 10/25/36	12/01/2012	Paydown		354,566	354,566	309,796	309,718	0	44,848	0	44,848	0	354,566	0	0	0	10,869	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1	5.500% 09/25/35	12/01/2012	Paydown		366,267	366,267	365,065	364,655	0	1,612	0	1,612	0	366,267	0	0	0	9,578	09/25/2035
05946X-GP-2	BAFC 2004-3 1A1	5.500% 10/25/34	12/01/2012	Paydown		929,795	929,795	877,785	899,194	0	30,601	0	30,601	0	929,795	0	0	0	26,179	10/25/2034
05946X-U9-2	BAFC 2005-7 4A3	5.750% 11/25/35	12/01/2012	Paydown		634,614	634,614	621,377	626,321	0	8,293	0	8,293	0	634,614	0	0	0	19,258	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1	5.500% 08/25/35	12/01/2012	Paydown		95,463	95,463	90,839	92,677	0	2,786	0	2,786	0	95,463	0	0	0	2,826	08/25/2035
05947U-ES-3	BACM 2002-PB2	A4 6.186% 06/11/35	05/01/2012	Paydown		822,024	822,024	856,736	820,749	0	1,275	0	1,275	0	822,024	0	0	0	8,147	06/11/2035
05947U-HN-1	BACM 2002-2 B	5.271% 07/11/43	07/01/2012	Paydown		5,000,000	5,000,000	5,078,125	4,997,634	0	2,366	0	2,366	0	5,000,000	0	0	0	138,468	07/11/2043
05947U-LX-4	BACM 2003-2 A3	4.873% 03/11/41	02/02/2012	MARKETS		2,292,261	2,250,763	2,285,931	2,272,761	0	7,359	0	7,359	0	2,280,120	0	12,141	12,141	20,108	03/11/2041
05947U-LX-4	BACM 2003-2 A3	4.873% 03/11/41	02/01/2012	Paydown		1,232,853	1,232,853	1,252,116	1,244,902	0	(12,050)	0	(12,050)	0	1,232,853	0	9,881	9,881	03/11/2041	
05947U-R7-5	BACM 2005-3 ASB	4.589% 07/10/43	12/01/2012	Paydown		27,893	27,893	28,775	28,605	0	(713)	0	(713)	0	27,893	0	0	0	961	07/10/2043
05948K-FY-0	BOAA 2003-9 1CB4	5.500% 11/25/33	12/01/2012	Paydown		587,176	587,176	560,982	570,573	0	16,603	0	16,603	0	587,176	0	0	0	19,128	11/25/2033
05948K-GF-0	BOAA 2003-9 3A1	4.750% 11/25/18	12/01/2012	Paydown		1,820,150	1,820,150	1,766,256	1,788,448	0	31,702	0	31,702	0	1,820,150	0	0	0	44,026	11/25/2018
05948K-XR-5	BOAA 2005-2 1CB2	5.500% 03/25/35	12/01/2012	Paydown		794,623	794,623	651,591	661,419	0	133,204	0	133,204	0	794,623	0	0	0	23,152	03/25/2035
05948X-CP-4	BOAMS 2003-3 1A6	5.500% 05/25/33	01/01/2012	Paydown		1,112	1,112	1,128	1,108	0	4	0	4	0	1,112	0	0	0	5	05/25/2033
05948X-JK-0	BOAMS 2003-4 1B1	5.500% 06/25/33	12/01/2012	Paydown		695,978	695,978	673,087	680,948	0	15,030	0	15,030	0	695,978	0	0	0	20,070	06/25/2033
059497-AU-1	BACM 2007-1 A2	5.381% 01/15/49	07/01/2012	Paydown		4,784,738	4,784,738	4,794,270	4,774,921	0	9,817	0	9,817	0	4,784,738	0	0	0	94,849	01/15/2049
059497-BA-4	BACM 2007-1 AMFX	5.482% 01/15/49	07/30/2012	NOMURA SECURITIES		15,571,875	15,000,000	15,064,453	15,024,201	0	(8,602)	0	(8,602)	0	15,015,599	0	556,276	556,276	549,713	01/15/2049
05949A-JT-8	BOAMS 2004-6 1A7	5.500% 07/25/34	12/01/2012	Paydown		1,138,145	1,138,145	923,320	999,496	0	138,649	0	138,649	0	1,138,145	0	0	0	36,554	07/25/2034
05949A-TX-8	BOAMS 2004-8 2B1	6.000% 10/25/34	10/25/2012	CORTVIEW CAPITAL		788,766	878,848	624,708	656,650	0	7,920	0	7,920	0	664,570	0	124,196	124,196	48,190	10/25/2034
05949A-TX-8	BOAMS 2004-8 2B1	6.000%																		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
06954C-BE-7	BOAMS 2007-3 B1 6.000% 09/25/37		03/02/2012	Paydown		4	1,454,558	51	0	0	4	0	4	0	4	0	0	0	0	0	09/25/2037
06985P-AB-6	BASIC ENERGY SERVICES 7.125% 04/15/16		10/01/2012	BANK of AMERICA SEC		3,784,512	3,680,000	3,681,062	3,680,382	0	(167)	0	(167)	0	3,680,214	0	104,298	104,298	252,732	04/15/2016	
07325D-AB-0	BAYV 2006-C 1A1 6.035% 11/28/36		12/01/2012	Paydown		134,422	134,422	116,611	132,941	0	1,481	0	1,481	0	134,422	0	0	0	4,450	11/28/2036	
07383F-E9-5	BSOMS 2004-PIIR4 A2 5.286% 06/11/41		09/01/2012	Paydown		148,968	148,968	155,276	153,852	0	(4,883)	0	(4,883)	0	148,968	0	0	0	12,963	06/11/2041	
				CREDIT SUISSE FIRST BOSTON																	
07383F-MN-5	BSCMS 2002-PBW1 A2 4.720% 11/11/35		05/01/2012	Paydown		156,002	155,154	159,032	157,045	0	(946)	0	(946)	0	156,098	0	(96)	(96)	3,125	11/11/2035	
07383F-MN-5	BSCMS 2002-PBW1 A2 4.720% 11/11/35		05/01/2012	Paydown		257,659	257,659	264,101	260,800	0	(3,141)	0	(3,141)	0	257,659	0	0	0	3,525	11/11/2035	
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		12/01/2012	Paydown		664,649	664,649	667,934	664,339	0	310	0	310	0	664,649	0	0	0	21,318	02/13/2046	
07383U-BU-8	BEAR STEARNS 2000-1 5A 9.470% 09/28/26		04/01/2012	Paydown		135,484	135,484	136,966	135,275	0	209	0	209	0	135,484	0	0	0	5,228	09/28/2026	
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		11/01/2012	Paydown		109,005	109,005	110,572	109,151	0	(146)	0	(146)	0	109,005	0	0	0	1,161	01/12/2045	
077454-AC-0	BELDEN CDT INC 7.000% 03/15/17		08/27/2012	TENDER OFFER		1,106,784	1,098,000	1,098,000	1,098,000	0	0	0	0	0	1,098,000	0	8,784	8,784	105,957	03/15/2017	
081437-AE-5	BEMIS COMPANY INC 4.875% 04/01/12		02/03/2012	BARCLAYS		201,236	200,000	202,204	201,755	0	(722)	0	(722)	0	201,033	0	203	203	3,440	04/01/2012	
085789-AC-9	BERRY PETROLEUM CO 8.250% 11/01/16		04/09/2012	Call 104.1250		5,067,764	4,867,000	4,670,213	4,704,536	0	5,311	0	5,311	0	4,709,847	0	357,917	357,917	176,226	11/01/2016	
097023-BB-0	BOEING CO 1.875% 11/20/12		11/20/2012	Maturity		5,000,000	5,000,000	4,970,050	4,990,917	0	9,083	0	9,083	0	5,000,000	0	0	0	93,750	11/20/2012	
105340-AE-3	BRANDYWINE OPER PARTNERS 5.750% 04/01/12		04/01/2012	Maturity		1,500,000	1,500,000	1,485,240	1,498,750	0	1,250	0	1,250	0	1,500,000	0	0	0	43,125	04/01/2012	
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		10/04/2012	FTN FINANCIAL SECURITIES		8,802,836	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	802,836	802,836	531,291	01/15/2018	
118230-AH-4	BUCKEYE PARTNERS 5.500% 08/15/19		10/16/2012	Various		5,423,990	5,000,000	5,420,800	5,377,106	0	(33,798)	0	(33,798)	0	5,343,309	0	80,681	80,681	321,750	08/15/2019	
12489W-QD-9	CBASS 2005-CB8 AF2 5.303% 12/25/35		11/01/2012	Paydown		568,431	568,431	568,414	566,823	0	1,608	0	1,608	0	568,431	0	0	0	17,665	12/25/2035	
1248ME-AG-4	CBASS 2007-CB4 A20 5.208% 04/25/37		12/01/2012	Paydown		145,714	145,714	119,485	120,064	0	25,650	0	25,650	0	145,714	0	0	0	5,044	04/25/2037	
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		12/01/2012	Paydown		3,741	3,741	2,326	2,286	0	1,454	0	1,454	0	3,741	0	0	0	73	01/25/2037	
1248PB-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		08/01/2012	Paydown		596,847	596,847	596,776	594,640	0	2,208	0	2,208	0	596,847	0	0	0	12,894	10/25/2036	
125196-AA-3	CFAST 2007-A B 6.250% 05/08/14		02/08/2012	Paydown		300,000	300,000	305,344	303,318	0	(3,318)	0	(3,318)	0	300,000	0	0	0	3,125	05/08/2014	
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		12/01/2012	Paydown		246,187	703,615	334,749	333,138	0	(86,950)	0	(86,950)	0	246,187	0	0	0	29,211	02/25/2037	
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		07/30/2012	Basis Adjustment		0	1,941,760	(401)	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	
12544D-BB-4	CIHL 2007-14 M 6.250% 09/25/37		12/01/2012	Paydown		16	7,893,806	3,902	698	0	(682)	0	(682)	0	16	0	0	0	2	09/25/2037	
12544V-AE-9	CIHL 2007-5 A5 5.750% 05/25/37		04/02/2012	Various		8,369,830	9,993,827	8,960,635	8,960,054	0	(11,299)	0	(11,299)	0	8,948,754	0	(578,924)	(578,924)	198,626	05/25/2037	
12544V-AE-9	CIHL 2007-5 A5 5.750% 05/25/37		04/01/2012	Paydown		51,173	51,173	45,883	45,880	0	5,293	0	5,293	0	51,173	0	0	0	984	05/25/2037	
	QIT MARINE TRUST 99-A CTF5 6.200% 11/15/19																				
125590-AE-9			12/15/2012	Paydown		20,186	20,186	20,175	20,174	0	12	0	12	0	20,186	0	0	0	673	11/15/2019	
126193-AB-7	OPS 2010-A A 2.890% 03/15/16		12/15/2012	Paydown		153,250	153,250	153,729	153,533	0	(283)	0	(283)	0	153,250	0	0	0	2,395	03/15/2016	
12623D-AC-7	COMM 2011-FL1 B 3.970% 12/17/13		12/17/2012	Paydown		585,454	585,454	567,170	569,456	0	15,997	0	15,997	0	585,454	0	0	0	13,686	12/17/2013	
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/15/2012	Paydown		1,306,027	1,306,027	1,057,680	1,061,573	0	246,558	2,103	244,455	0	1,306,027	0	0	0	40,362	11/25/2036	
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		12/01/2012	Paydown		1,096,627	1,096,627	957,107	956,875	0	139,752	0	139,752	0	1,096,627	0	0	0	29,717	11/25/2036	
126650-AF-7	CVS CORP 7.770% 01/10/12		01/10/2012	Various		4,047,747	4,047,747	4,047,747	4,047,747	0	0	0	0	0	4,047,747	0	0	0	26,209	01/10/2012	
12667F-3U-7	CIWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2012	Paydown		358,020	358,020	339,531	346,337	0	11,683	0	11,683	0	358,020	0	0	0	10,615	02/25/2035	
12667F-C9-4	CIWALT 2004-J13 1A4 5.030% 02/25/35		12/01/2012	Paydown		4,522,222	4,522,222	4,562,498	4,510,194	0	12,028	0	12,028	0	4,522,222	0	0	0	87,751	02/25/2035	
12667F-E9-6	CIWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2012	Paydown		1,637,112	1,637,112	1,606,927	1,621,590	0	15,521	0	15,521	0	1,637,112	0	0	0	43,131	04/25/2034	
12667F-JL-0	CIWALT 2004-12CB 1A1 5.000% 07/25/19		12/01/2012	Paydown		2,396,816	2,396,816	2,414,792	2,409,123	0	(12,307)	0	(12,307)	0	2,396,816	0	0	0	62,460	07/25/2019	
12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		12/01/2012	Paydown		565,485	649,741	606,434	606,410	0	(40,925)	0	(40,925)	0	565,485	0	0	0	24,722	10/25/2035	
12667G-AH-6	CIWALT 2005-13CB A8 5.500% 05/25/35		12/01/2012	Paydown		702,883	702,883	678,941	688,179	0	14,704	0	14,704	0	702,883	0	0	0	22,733	05/25/2035	
12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 07/25/35		12/15/2012	Paydown		1,065,208	1,065,208	1,030,648	1,054,668	0	15,941	5,401	10,540	0	1,065,20						

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
										Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12686C-AI-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		06/21/2012	BANK of AMERICA SEC		2,291,325	2,055,000	2,090,022	2,089,405	0	(2,572)	0	(2,572)	0	2,086,833	0	204,492	204,492	138,076	09/15/2017
131347-BS-4	CALPINE CORP 7.875% 07/31/20		11/07/2012	Call 103.0000		212,180	206,000	204,241	204,402	0	95	0	95	0	204,497	0	7,683	7,683	20,549	07/31/2020
131347-BW-5	CALPINE CORP 7.500% 02/15/21		11/07/2012	Call 103.0000		601,520	584,000	584,000	584,000	0	0	0	0	0	584,000	0	17,520	17,520	53,777	02/15/2021
13974C-AG-3	CARAT 2007-2 C 6.510% 02/18/14		07/15/2012	Paydown		300,000	300,000	307,125	306,992	0	(6,992)	0	(6,992)	0	300,000	0	0	0	10,605	02/18/2014
144141-CS-5	CAROLINA POWER & LIGHT 6.500% 07/15/12		07/15/2012	Maturity		4,000,000	4,000,000	4,448,440	4,094,884	0	(94,884)	0	(94,884)	0	4,000,000	0	0	0	260,000	07/15/2012
	CEDAR BRAKES I LLC SERIES B 8.500% 02/15/14			Redemption 100.0000																
15005M-AD-6			02/15/2012			442,365	442,365	442,365	442,365	0	0	0	0	0	442,365	0	0	0	18,801	02/15/2014
15131G-RK-2	CDMC 2003-7P A2 4.834% 06/25/17		05/01/2012	Paydown		63,621	63,621	65,450	63,849	0	(229)	0	(229)	0	63,621	0	0	0	632	06/25/2017
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		12/01/2012	Paydown		1,121,491	1,121,491	1,120,797	1,119,531	0	1,960	0	1,960	0	1,121,491	0	0	0	29,096	02/18/2035
152314-PJ-3	CXHE 2005-D AF6 5.235% 10/25/35		12/01/2012	Paydown		1,833,494	1,833,494	1,833,494	1,833,494	0	0	0	0	0	1,833,494	0	0	0	62,638	10/25/2035
15672W-AA-2	CEQUEL COM HLDG I/CAP 8.625% 11/15/17		12/28/2012	TENDER OFFER		4,469,630	4,175,000	4,139,531	4,146,340	0	2,509	0	2,509	0	4,148,849	0	320,781	320,781	434,417	11/15/2017
16162W-FB-0	CHASE 2003 S15 1A2 6.000% 01/25/34		12/01/2012	Paydown		138,761	138,761	135,925	137,955	0	806	0	806	0	138,761	0	0	0	4,449	01/25/2034
17025T-BS-9	CIHL 2007-15 M 6.352% 09/25/37		03/02/2012	Paydown		1	1,317,975	1,132	0	0	1	0	1	0	1	0	0	0	0	09/25/2037
171203-AC-6	CFAST 2009-A A3 2.820% 01/15/16		09/15/2012	Paydown		75,854	75,854	76,962	76,430	0	(577)	0	(577)	0	75,854	0	0	0	797	01/15/2016
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		3,811,000	3,811,000	3,811,000	3,811,000	0	0	0	0	0	3,811,000	0	0	0	41,048	06/15/2021
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		05/01/2012	Paydown		332,339	332,339	337,532	332,833	0	(494)	0	(494)	0	332,339	0	0	0	4,052	02/25/2035
172973-YS-2	CMSI 2004-5 1A2 5.500% 08/25/34		12/01/2012	Paydown		454,855	454,855	450,022	452,390	0	2,465	0	2,465	0	454,855	0	0	0	14,163	08/25/2034
172973-ZJ-1	CMSI 2004-5 1A18 5.250% 08/25/34		07/01/2012	Paydown		5,281,803	5,281,803	5,281,803	5,281,803	0	0	0	0	0	5,281,803	0	0	0	92,374	08/25/2034
173067-AC-3	CGOINT 2004-C1 A3 5.251% 04/15/40		12/01/2012	Paydown		1,535,172	1,535,172	1,608,932	1,544,587	0	(9,415)	0	(9,415)	0	1,535,172	0	0	0	42,150	04/15/2040
17309B-AD-9	CMILT 2006-WF2 A2E 6.351% 05/25/36		12/01/2012	Paydown		199,864	199,864	160,164	155,222	0	44,642	0	44,642	0	199,864	0	0	0	7,538	05/25/2036
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2012	Paydown		31,315	34,938	20,728	22,173	2,134	10,268	3,260	9,142	0	31,315	0	0	0	1,011	11/25/2036
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE 9.250% 12/15/17		11/19/2012	TENDER OFFER		1,645,943	1,576,000	1,660,870	1,658,968	0	(16,528)	0	(16,528)	0	1,642,440	0	3,503	3,503	182,531	12/15/2017
194262-BP-5	COLLE 2003-1 A4 1.705% 03/01/42		10/23/2012	Various		25,920,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	(1,080,000)	(1,080,000)	283,917	03/01/2042
194262-BQ-3	COLLE 2003-1 A5 1.695% 03/01/42		10/23/2012	STORMHARBOUR SECURITIES		5,088,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	(212,000)	(212,000)	55,560	03/01/2042
201730-AD-0	CIAT 1999-C1 A4 6.975% 01/17/32		12/11/2012	Paydown		146,378	146,378	151,249	150,881	0	(4,504)	0	(4,504)	0	146,378	0	0	0	7,099	01/17/2032
203372-AH-0	COMSCOPE INC 8.250% 01/15/19		11/06/2012	Various		7,863,511	7,259,000	7,575,413	7,538,517	0	(40,096)	0	(40,096)	0	7,498,421	0	365,090	365,090	772,099	01/15/2019
20449E-EE-2	COMPASS BANK 5.900% 04/01/26		05/03/2012	TENDER OFFER		3,817,000	3,817,000	3,804,404	3,806,391	0	328	0	328	0	3,806,719	0	10,281	10,281	132,620	04/01/2026
205687-BE-1	CONAGRA FOODS INC 5.875% 04/15/14		03/14/2012	FTN FINANCIAL SECURITIES		3,829,625	3,500,000	3,515,295	3,507,164	0	(456)	0	(456)	0	3,506,707	0	322,918	322,918	86,493	04/15/2014
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		12/15/2012	Paydown		228,395	228,395	228,384	231,015	0	(2,620)	0	(2,620)	0	228,395	0	0	0	8,624	05/15/2033
210518-BB-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT		12,234,120	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	234,120	234,120	91,867	10/15/2015
216762-AE-4	COOPER-STANDARD AUTO 8.500% 05/01/18		08/10/2012	BANK of AMERICA SEC		2,314,440	2,143,000	2,176,439	2,171,596	0	(3,580)	0	(3,580)	0	2,168,017	0	146,423	146,423	143,433	05/01/2018
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		01/12/2012	JP MORGAN SEC H-YIELD		1,812,068	1,842,000	1,842,000	1,842,000	0	0	0	0	0	1,842,000	0	(29,933)	(29,933)	17,435	06/01/2021
				Redemption 100.0000																
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		12/15/2012	Redemption		623,493	623,493	624,859	623,997	0	(503)	0	(503)	0	623,493	0	0	0	30,557	12/15/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 0.210% 02/02/43		10/01/2012	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	459	02/02/2043
				Redemption 100.0000																
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012			685,475	685,475	685,475	685,475	0	0	0	0	0	685,475	0	0	0	27,990	07/15/2026
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		12/11/2012	Paydown		87,973	87,973	90,613	89,239	0	(1,265)	0	(1,265)	0	87,973	0	0	0	3,323	11/15/2030
22541N-MR-7	CSFB 2002-QKS4 A2 5.183% 11/15/36		08/01/2012	Paydown		2,934,055	2,934,055	2,883,397	2,883,397	0	50,658	0	50,658	0	2,934,055	0	0	0	66,122	11/15/2036
22541N-MS-5	CSFB 2002-QKS4 B 5.333% 11/15/36		10/01/2012	Paydown		5,000,000	5,000,000	5,025,000	4,992,796	0	7,204	0	7,204	0	5,000,000	0	0	0	202,251	11/15/2036
22541N-MT-3	CSFB 2002-QKS4 C 5.394% 11/15/36		10/01/2012	Paydown		5,000,000	5,000,000	4,909,766	4,977,181	0	22,819	0	22,819	0	5,000,000	0	0	0	223,804	11/15/2036
22541N-SB-3	CS																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/15/2012	Paydown		506,900	506,900	487,980	496,784	0	13,355	3,238	10,117	0	506,900	0	0	0	16,585	06/25/2035
22545D-AB-3	CSMC 2006-C3 A2 6.006% 06/15/38		08/28/2012	JP MORGAN SEC FIXED INC		29,838	29,810	29,843	29,789	0	21	0	21	0	29,810	0	28	28	1,324	06/15/2038
22545D-AB-3	CSMC 2006-C3 A2 6.006% 06/15/38		08/01/2012	Paydown		106,318	106,318	106,438	106,244	0	74	0	74	0	106,318	0	0	0	2,672	06/15/2038
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		10/01/2012	Paydown		370,633	370,633	372,022	370,373	0	259	0	259	0	370,633	0	0	0	6,826	01/15/2049
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		12/01/2012	Paydown		304,081	304,081	312,277	308,487	0	(4,406)	0	(4,406)	0	304,081	0	0	0	13,149	09/15/2040
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		12/01/2012	Paydown		6,087,844	6,087,844	6,179,161	6,167,771	0	(79,928)	0	(79,928)	0	6,087,844	0	0	0	194,351	08/15/2038
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		12/01/2012	Paydown		1,176,298	1,176,298	1,167,706	1,172,392	0	3,906	0	3,906	0	1,176,298	0	0	0	31,392	08/15/2038
225470-F6-5	CSMC 2006-C1 AAB 5.409% 02/15/39		12/01/2012	Paydown		856,489	856,489	909,284	900,241	0	(43,752)	0	(43,752)	0	856,489	0	0	0	24,612	02/15/2039
225470-M6-7	CSMC 2006-3 IA4A 5.896% 03/25/36		12/01/2012	Paydown		316,919	316,919	292,940	295,357	0	21,561	0	21,561	0	316,919	0	0	0	10,942	03/25/2036
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		12/01/2012	Paydown		998,334	998,334	1,006,038	1,002,772	0	(4,438)	0	(4,438)	0	998,334	0	0	0	48,102	12/15/2040
226373-AA-6	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		8,230,433	8,176,000	8,240,418	8,233,323	0	(2,890)	0	(2,890)	0	8,230,433	0	0	0	380,184	04/01/2019
226566-AM-9	CRICKET COMMUNICATIONS I 7.750% 10/15/20		02/17/2012	Various		1,421,055	1,465,000	1,400,906	1,404,228	0	670	0	670	0	1,404,898	0	16,157	16,157	39,266	10/15/2020
				CREDIT SUISSE FIRST BOSTON																
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/03/2012			3,163,538	2,909,000	2,993,707	2,978,456	0	(1,228)	0	(1,228)	0	2,977,228	0	186,309	186,309	124,067	02/15/2018
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		12/01/2012	Paydown		309,162	309,162	290,612	276,158	0	33,004	0	33,004	0	309,162	0	0	0	10,173	06/25/2036
23305D-AN-3	DBUS 2011-LC1A A1 3.742% 06/01/17		12/01/2012	Paydown		428,046	428,046	432,313	431,583	0	(3,537)	0	(3,537)	0	428,046	0	0	0	8,766	06/01/2017
23322B-KJ-6	DLJCM 2000-CF1 B1 8.487% 06/10/33		04/01/2012	Paydown		176,489	176,489	177,702	176,269	0	220	0	220	0	176,489	0	0	0	4,677	06/10/2033
23331A-AP-4	D.R. HORTON INC 6.875% 05/01/13		04/12/2012	BARCLAYS		2,969,200	2,855,000	2,912,899	2,867,650	0	(2,540)	0	(2,540)	0	2,865,110	0	104,090	104,090	90,507	05/01/2013
23331A-AT-6	D.R. HORTON INC 5.625% 09/15/14		04/12/2012	BARCLAYS		9,450,000	9,000,000	8,669,205	8,876,129	0	12,791	0	12,791	0	8,888,920	0	561,080	561,080	298,125	09/15/2014
237194-AF-2	DARDEN RESTAURANTS INC 5.625% 10/15/12		10/15/2012	Maturity		5,000,000	5,000,000	5,057,050	5,009,649	0	(9,649)	0	(9,649)	0	5,000,000	0	0	0	281,250	10/15/2012
240019-BO-1	DAYTON POWER & LIGHT 5.125% 10/01/13		03/07/2012	FTN FINANCIAL SECURITIES		15,946,050	15,000,000	15,438,700	15,179,398	0	(19,006)	0	(19,006)	0	15,160,392	0	785,658	785,658	343,802	10/01/2013
244217-BG-9	JOHN DEERE CAPITAL 7.000% 03/15/12		03/15/2012	Maturity		2,000,000	2,000,000	2,168,720	2,006,335	0	(6,335)	0	(6,335)	0	2,000,000	0	0	0	70,000	03/15/2012
24702R-AL-5	DELL INC 2.300% 09/10/15		09/18/2012	Various		10,380,800	10,000,000	9,997,700	9,998,121	0	444	0	444	0	9,998,565	0	382,235	382,235	236,900	09/10/2015
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2012	Paydown		1,870,280	1,870,280	1,772,382	1,836,829	0	33,450	0	33,450	0	1,870,280	0	0	0	57,220	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2012	Paydown		1,721,487	1,721,487	1,626,526	1,626,469	0	95,018	0	95,018	0	1,721,487	0	0	0	65,031	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2012	Paydown		252,917	252,917	231,292	231,717	0	21,199	0	21,199	0	252,917	0	0	0	8,308	02/25/2036
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		12/01/2012	Paydown		4,078	8,648	7,956	4,702	4,287	(1,640)	3,272	(625)	0	4,077	0	0	0	251	10/25/2036
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		12/01/2012	Paydown		410,907	888,213	747,983	446,576	329,427	(129,551)	235,545	(35,669)	0	410,906	0	0	0	25,206	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		12/01/2012	Paydown		751,223	751,223	647,942	620,443	0	130,781	0	130,781	0	751,223	0	0	0	23,427	06/25/2036
25459H-AG-0	DIRECTV HLDS/FN 7.625% 05/15/16		03/05/2012	JP MORGAN SEC HI-YIELD		786,563	750,000	808,125	784,345	0	(2,949)	0	(2,949)	0	781,396	0	5,167	5,167	17,951	05/15/2016
25459H-AG-0	DIRECTV HLDS/FN 7.625% 05/15/16		05/15/2012	Call 103.8130		8,876,012	8,550,000	9,217,125	8,945,996	0	(69,984)	0	(69,984)	0	8,876,012	0	0	0	325,969	05/15/2016
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		08/14/2012	WELLS FARGO		3,034,682	3,053,000	3,159,855	3,154,595	0	(5,963)	0	(5,963)	0	3,148,633	0	(113,951)	(113,951)	156,487	06/15/2020
264399-DW-3	DUKE ENERGY CORP 6.250% 01/15/12		01/15/2012	Various		4,250,000	4,250,000	4,141,203	4,249,080	0	920	0	920	0	4,250,000	0	0	0	132,813	01/15/2012
				CORTVIEW CAPITAL																
26439R-AJ-5	SPECTRA 6.250% 02/15/13		03/02/2012	SECURITIES LL		209,784	200,000	210,106	209,591	0	(1,551)	0	(1,551)	0	208,039	0	1,745	1,745	7,014	02/15/2013
264411-AB-5	DUKE WEEKS REALTY CORP 5.875% 08/15/12		08/15/2012	Maturity		5,000,000	5,000,000	5,068,900	5,009,735	0	(9,735)	0	(9,735)	0	5,000,000	0	0	0	293,750	08/15/2012
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		4,278,663	4,212,000	4,289,680	4,284,826	0	(6,162)	0	(6,162)	0	4,278,663	0	0	0	401,515	07/15/2019
268520-AA-1	EH HOLDING CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		686,000	686,000	686,000	686,000	0	0	0	0	0	686,000	0	0	0	9,042	06/15/2019
268520-AC-7	EH HOLDING CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	4,020	06/15/2021
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		10/01/2012	Maturity		13,000,000	13,000,000	13,035,220	13,007,350	0	(7,350)	0	(7,350)	0	13,000,000	0	0	0	865,944	10/01/2012
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
319963-AW-4	FIRST DATA CORP 8.875% 08/15/20		10/04/2012	BARCLAYS		2,744,173	2,500,000	2,718,750	2,705,014	0	(19,168)	0	(19,168)	0	2,685,846	0	58,326	58,326	253,223	08/15/2020
319963-AY-0	FIRST DATA CORP 8.250% 01/15/21		03/14/2012	DEUTSCHE BANK		1,837,466	1,887,000	1,759,628	1,768,200	0	1,576	0	1,576	0	1,769,776	0	67,690	67,690	105,515	01/15/2021
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		03/01/2012	Paydown		2,011,043	2,011,043	2,037,438	2,004,293	0	6,751	0	6,751	0	2,011,043	0	0	0	16,764	05/25/2035
32051G-SD-8	FHASI 2005-FAS 3A1 5.500% 08/25/35		12/01/2012	Paydown		378,965	378,965	361,988	362,236	0	16,729	0	16,729	0	378,965	0	0	0	10,484	08/25/2035
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/13/2012	Various		7,136,567	7,492,459	6,893,062	7,095,935	0	7,356	0	7,356	0	7,103,292	0	33,275	33,275	245,802	08/25/2036
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/01/2012	Paydown		292,718	292,718	269,301	277,227	0	15,492	0	15,492	0	292,718	0	0	0	4,885	08/25/2036
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		12/01/2012	Paydown		762,730	762,730	694,085	702,745	0	59,986	0	59,986	0	762,730	0	0	0	23,786	08/25/2036
32052W-AP-4	FHAMIS 2007-FA4 1A14 6.250% 08/25/37		02/01/2012	Paydown		2,179	496,181	9,086	2,755	0	229	0	229	0	2,983	0	(805)	(805)	4,029	08/25/2037
32056F-AG-7	FHASI 2007-5 B1 6.250% 08/25/37		06/01/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2037
337158-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012	FTN FINANCIAL SECURITIES		4,699,350	4,500,000	4,488,075	4,493,682	0	651	0	651	0	4,494,333	0	205,017	205,017	140,544	04/01/2016
337756-AB-6	FISHER COMMUNICATIONS INC 8.625% 09/15/14		01/16/2012	Call 101.4375		3,409,314	3,361,000	3,370,720	3,346,439	0	(53)	0	(53)	0	3,346,386	0	62,929	62,929	97,434	09/15/2014
34528W-AJ-0	FORDO 2007-B B 5.690% 11/15/12		02/15/2012	Paydown		280,872	280,872	291,098	282,501	0	(1,629)	0	(1,629)	0	280,872	0	0	0	2,279	11/15/2012
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		12/01/2012	Paydown		529	529	543	532	0	(3)	0	(3)	0	529	0	0	0	16	06/25/2028
36158Y-FT-1	GECMC 2002-2A A3 5.349% 08/11/36		06/01/2012	Paydown		10,676,557	10,676,557	10,526,418	10,648,241	0	28,316	0	28,316	0	10,676,557	0	0	0	181,253	08/11/2036
36158Y-HB-8	GECMC 2002-3A B 5.136% 12/10/37		09/01/2012	Paydown		4,700,000	4,700,000	4,628,949	4,682,466	0	17,534	0	17,534	0	4,700,000	0	0	0	181,044	12/10/2037
361849-F3-1	GMACC 2004-C2 A2 4.760% 08/10/38		06/01/2012	Paydown		522,252	522,252	530,328	522,369	0	(117)	0	(117)	0	522,252	0	0	0	7,969	08/10/2038
361849-J7-8	GMACC 2004-C3 A4 4.547% 12/10/41		12/01/2012	Paydown		783,098	783,098	759,422	779,777	0	3,321	0	3,321	0	783,098	0	0	0	19,864	12/10/2041
361849-RC-8	GMACC 01-C2 B 6.790% 04/15/34		12/01/2012	Paydown		3,445,271	3,445,271	3,512,965	3,436,571	0	8,700	0	8,700	0	3,445,271	0	0	0	176,396	04/15/2034
361849-XC-1	GMACC 2003-C1 A1 3.337% 05/10/36		05/01/2012	Paydown		100,321	100,321	102,108	100,707	0	(386)	0	(386)	0	100,321	0	0	0	1,240	05/10/2036
361849-YU-0	GMACC 2003-C2 A2 5.444% 05/10/40		12/01/2012	Paydown		1,193	1,193	1,184	1,191	0	2	0	2	0	1,193	0	0	0	66	05/10/2040
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		12/01/2012	Paydown		82,162	82,162	82,611	82,184	0	(22)	0	(22)	0	82,162	0	0	0	3,880	04/10/2040
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2012	Paydown		622,730	622,730	622,730	622,730	0	0	0	0	0	622,730	0	0	0	22,386	09/25/2034
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		12/01/2012	Paydown		1,767,152	1,767,152	1,698,399	1,748,812	0	18,340	0	18,340	0	1,767,152	0	0	0	67,966	06/25/2034
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 09/25/34		12/01/2012	Paydown		3,556,379	3,556,379	3,585,830	3,557,715	0	(1,337)	0	(1,337)	0	3,556,379	0	0	0	96,954	09/25/2034
36185N-S2-7	GMACM 2004-JR1 A8 5.250% 12/25/14		02/01/2012	Paydown		224,593	224,593	230,629	225,824	0	(1,231)	0	(1,231)	0	224,593	0	0	0	1,360	12/25/2014
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		12/01/2012	Paydown		1,409,523	2,063,811	2,028,369	1,398,174	757,816	(283,491)	462,977	11,348	0	1,409,522	0	0	0	73,148	07/25/2037
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		12/01/2012	Paydown		380,759	380,759	353,545	347,013	0	33,747	0	33,747	0	380,759	0	0	0	11,397	12/25/2036
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/02/2012	RBS GREENWICH CAPITAL		9,264,734	9,856,100	9,264,734	9,513,408	0	3,513	0	3,513	0	9,516,921	0	(252,187)	(252,187)	186,718	01/25/2037
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/01/2012	Paydown		143,900	143,900	135,266	138,896	0	5,003	0	5,003	0	143,900	0	0	0	2,358	01/25/2037
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/15/2012	Paydown		465,238	465,238	310,733	302,162	11,228	154,967	3,119	163,076	0	465,238	0	0	0	16,207	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2012	Paydown		435,855	435,855	415,220	423,233	0	12,622	0	12,622	0	435,855	0	0	0	17,403	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2012	Paydown		414,178	414,178	338,590	365,268	0	48,909	0	48,909	0	414,178	0	0	0	14,839	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2012	Paydown		226,435	226,435	226,541	225,983	0	452	0	452	0	226,435	0	0	0	7,376	02/25/2036
362341-9Y-8	GSAMP 2006-1F 2M1 5.768% 02/25/36		08/01/2012	Paydown		4	4,875,472	42,760	4,661	30,135	(34,792)	0	(4,657)	0	4	0	0	0	228	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2012	Paydown		126,093	126,093	120,024	122,673	0	3,420	0	3,420	0	126,093	0	0	0	4,058	09/25/2035
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2012	Paydown		644,266	644,266	663,581	659,663	0	(15,397)	0	(15,397)	0	644,266	0	0	0	12,980	08/10/2043
36828Q-AD-8	GECMC 2003-C1 A4 4.819% 01/10/38		12/01/2012	Paydown		1,888,616	1,888,616	1,995,329	1,898,547	0	(9,930)	0	(9,930)	0	1,888,616	0	0	0	73,374	01/10/2038
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	323,859	12/15/2018
378961-AU-0	GMISL 2005-A B1 5.250% 04/25/32		12/01/2012	Paydown		458,819	458,819	437,025	445,653	0	13,166	0	13,166	0	458,819	0	0	0	13,300	04/25/2032
39153V-AQ-7	GALC 2009-1 A3 2.540% 03/15/13		08/15/2012	Paydown		177,271	177,271	178,919	178,215	0	(945)	0	(945)	0	177,271	0	0	0	1,614	03/15/2013
39153V-AQ-7	GALC 2																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCEDRIDGE GROUP LLC		5,501,200	6,774,000	6,743,721	6,745,822	0	588	0	588	0	6,746,411	0	(1,245,211)	(1,245,211)	258,141	10/15/2016
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2012	Paydown		113,735	113,735	103,324	106,976	0	10,231	3,472	6,759	0	113,735	0	0	0	4,423	02/25/2036
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		12/01/2012	Paydown		1,046,681	1,096,588	1,040,215	1,027,086	0	19,595	0	19,595	0	1,046,681	0	0	0	38,220	02/25/2036
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		12/01/2012	Paydown		626,898	897,228	785,848	798,564	0	(46,504)	125,162	(171,666)	0	626,898	0	0	0	32,369	02/25/2036
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/11/2012	JVB Financial		2,036,222	2,760,979	2,487,165	2,432,798	0	10,550	0	10,550	0	2,443,348	0	(407,126)	(407,126)	102,660	04/25/2036
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		10/01/2012	Paydown		158,270	223,360	198,570	196,811	0	(18,078)	0	(18,078)	0	178,733	0	(20,463)	(20,463)	5,183	04/25/2036
45660L-SB-3	RAST 2005-A14 A1 5.500% 12/25/35		12/01/2012	Paydown		429,767	429,767	400,180	417,316	0	28,143	15,692	12,451	0	429,767	0	0	0	15,056	12/25/2035
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		08/01/2012	Taxable Exchange		2,429,861	2,287,000	2,287,000	2,287,000	0	0	0	0	0	2,287,000	0	142,861	142,861	186,772	10/01/2018
456652-AG-1	NUJA 2007-A1 A7 6.000% 08/25/37		05/22/2012	KNIGHT LIBERTAS LLC		1,457,198	1,743,842	1,713,188	1,722,457	0	(5,977)	0	(5,977)	0	1,716,480	0	(259,283)	(259,283)	50,571	08/25/2037
456652-AG-1	NUJA 2007-A1 A7 6.000% 08/25/37		05/01/2012	Paydown		87,912	87,912	86,367	86,834	0	1,078	0	1,078	0	87,912	0	0	0	1,464	08/25/2037
45768V-AD-0	INSIGHT COMMUNICATIONS 9.375% 07/15/18		04/02/2012	Call 103.3434		5,366,625	5,193,000	5,221,323	5,215,576	0	(1,588)	0	(1,588)	0	5,213,988	0	152,637	152,637	949,763	07/15/2018
460377-AB-0	INTERNATIONAL STEEL GRP 6.500% 04/15/14		10/15/2012	Various		18,153,069	17,185,000	17,431,446	17,295,953	0	(24,258)	0	(24,258)	0	17,271,695	0	881,374	881,374	867,462	04/15/2014
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560%		01/25/36	Paydown		1,268,834	1,268,834	1,268,762	1,266,400	0	2,435	0	2,435	0	1,268,834	0	0	0	39,749	01/25/2036
46412Q-AE-7	IRIHE 2006-2 2A4 6.170% 02/25/36		12/01/2012	Paydown		927,677	927,677	906,012	906,253	0	21,423	0	21,423	0	927,677	0	0	0	33,952	02/25/2036
466247-QX-4	JPMIT 2005-A3 11A1 4.477% 06/25/35		12/01/2012	Paydown		97,508	97,508	98,605	98,402	0	(894)	0	(894)	0	97,508	0	0	0	2,323	06/25/2035
46625M-LS-6	JPMCC 2002-C1 A3 5.376% 07/12/37		08/01/2012	Paydown		8,303,454	8,303,454	8,812,365	8,311,821	0	(8,366)	0	(8,366)	0	8,303,454	0	166,028	166,028	166,028	07/12/2037
46625M-NN-5	JPMCC 2002-CB5 A1 4.372% 10/12/37		01/01/2012	Paydown		56,292	56,292	57,009	56,263	0	29	0	29	0	56,292	0	0	0	205	10/12/2037
46625M-NP-0	JPMCC 2002-CB5 A2 5.161% 10/12/37		09/01/2012	Paydown		11,095,000	11,095,000	11,191,556	11,084,761	0	10,239	0	10,239	0	11,095,000	0	0	0	306,323	10/12/2037
46625M-NT-2	JPMCC 2002-CB5 B 5.308% 10/12/37		08/28/2012	MARKETS		250,156	250,000	258,682	255,376	0	(4,947)	0	(4,947)	0	250,428	0	(272)	(272)	9,952	10/12/2037
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		12/01/2012	Paydown		2,539,825	2,539,825	2,440,712	2,506,878	0	32,947	0	32,947	0	2,539,825	0	0	0	72,534	01/12/2038
46625M-RB-7	JPMCC 2002-C3 A2 4.994% 07/12/35		12/01/2012	Paydown		1,207,331	1,207,331	1,181,675	1,200,686	0	6,644	0	6,644	0	1,207,331	0	0	0	42,396	07/12/2035
46625M-VR-7	JPMCC 2003-ML1A A2 4.767% 03/12/39		12/01/2012	Paydown		12,393,892	12,393,892	11,908,787	12,279,758	0	114,133	0	114,133	0	12,393,892	0	517,801	517,801	517,801	03/12/2039
46625M-VIX-3	JPMCC 2003-CB6 A2 5.255% 07/12/37		12/01/2012	Paydown		986,707	986,707	961,924	978,916	0	7,791	0	7,791	0	986,707	0	0	0	50,513	07/12/2037
46625M-VT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		12/01/2012	Paydown		134,609	134,609	140,666	137,171	0	(2,562)	0	(2,562)	0	134,609	0	0	0	4,189	08/12/2040
46625V-VQ-3	JPMCC 2005-LDP4 A3A2 4.903% 10/15/42		12/01/2012	Paydown		12,094	12,094	12,260	12,172	0	(78)	0	(78)	0	12,094	0	0	0	579	10/15/2042
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		09/26/2012	RBS GREENWICH CAPITAL		1,573,517	1,895,804	1,735,825	1,727,354	0	(24,382)	0	(24,382)	0	1,702,972	0	(129,454)	(129,454)	78,202	12/25/2035
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		10/01/2012	Paydown		223,299	223,299	204,456	203,458	0	19,841	0	19,841	0	223,299	0	0	0	13,553	12/25/2035
46628S-AH-6	JPMAC 2006-WIF1 A5 6.410% 07/25/36		12/15/2012	Paydown		499,041	499,041	446,415	438,130	0	69,435	8,525	60,910	0	499,041	0	0	0	16,075	07/25/2036
46628S-AJ-2	JPMAC 2006-WIF1 A6 6.000% 07/25/36		12/01/2012	Paydown		560,480	560,480	417,870	417,642	0	142,839	0	142,839	0	560,480	0	0	0	17,714	07/25/2036
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		12/01/2012	Paydown		2,091,631	2,091,631	2,237,718	2,209,762	0	(118,131)	0	(118,131)	0	2,091,631	0	0	0	55,355	05/15/2047
46849E-AF-4	JACKSON NATL LIFE GLOBAL 6.125% 05/30/12		05/30/2012	Maturity		6,865,000	6,865,000	7,111,934	6,889,125	0	(24,125)	0	(24,125)	0	6,865,000	0	0	0	210,241	05/30/2012
471109-AB-4	JARDEN CORP 7.500% 05/01/17		01/09/2012	CREDIT SUISSE FIRST BOSTON		12,228,821	11,469,000	11,577,418	11,626,593	0	(12,281)	0	(12,281)	0	11,614,312	0	614,509	614,509	169,646	05/01/2017
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		12/05/2012	LAZARD FRERES		2,446,748	2,347,000	2,386,103	2,381,460	0	(5,333)	0	(5,333)	0	2,376,127	0	70,620	70,620	239,345	03/15/2018
484168-AA-7	KANE PIPE LINE OP PART 7.750% 02/15/12		02/15/2012	Various		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	581,250	02/15/2012
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		09/29/2012	Redemption	100.0000	59,957	59,957	56,583	57,936	0	2,021	0	2,021	0	59,957	0	0	0	3,386	03/29/2021
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		12/31/2012	Various		756,708	756,708	756,760	756,760	0	(52)	0	(52)	0	756,708	0	0	0	21,598	04/30/2018
49327W-AC-6	KEY BANK NA 5.500% 09/17/12		09/17/2012	Maturity		20,000,000	20,000,000	20,231,800	20,036,056	0	(36,056)	0	(36,056)	0	20,000,000	0	0	0	1,100,000	09/17/2012
501044-CC-3	KROGER CO 6.750% 04/15/12		04/15/2012	Various		6,000,000	6,000,000	6,468,380	6,018,605	0	(18,605)	0	(18,605)	0	6,000,000	0	0	0	202,500	04/15/2012
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		12/15/2012	Paydown		172,739	172,739	172,480	172,589	0	150	0	150	0	172,739	0	0	0	2,139	09/15/2016
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07%																			

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
52517P-VM-0	LEHMAN BROTHERS 4.375% 11/30/10		04/17/2012	Various		242,935	.0	242,935	242,935	.0	.0	.0	.0	.0	242,935	.0	.0	.0	.0	11/30/2010
52517P-VM-0	LEHMAN BROTHERS 4.375% 11/30/10		04/17/2012	Various		257,065	4,000,000	257,065	257,065	.0	.0	.0	.0	.0	257,065	.0	.0	.0	.0	11/30/2010
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2012	Paydown		1,017,266	1,480,246	1,284,383	1,346,347	.0	(38,011)	291,071	(329,082)	.0	1,017,266	.0	.0	.0	46,134	11/25/2036
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		12/01/2012	Paydown		509,378	509,378	509,378	509,378	.0	.0	.0	.0	.0	509,378	.0	.0	.0	15,729	09/25/2035
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		12/01/2012	Paydown		1,001,262	1,001,262	999,787	1,000,552	.0	.710	.0	.710	.0	1,001,262	.0	.0	.0	40,129	10/25/2035
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		12/01/2012	Paydown		1,191,874	1,410,824	1,265,966	1,103,085	.0	88,789	.0	88,789	.0	1,191,874	.0	.0	.0	37,828	12/25/2035
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		07/30/2012	Various		.0	2,186,344	(161,286)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	12/25/2035
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		12/01/2012	Paydown		755,264	933,076	823,449	808,062	.0	42,884	.0	42,884	.0	755,264	.0	.0	.0	27,637	01/25/2036
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		12/01/2012	Paydown		911,905	1,269,474	1,268,144	1,183,563	.0	(72,217)	199,441	(271,658)	.0	911,905	.0	.0	.0	42,948	06/25/2036
52523K-AJ-3	LXS 2006-17 WFS 5.950% 11/25/36		12/01/2012	Paydown		.8	462,617	362,153	149,711	221,103	(151,678)	219,127	(149,702)	.0	.8	.0	.0	.0	14,598	11/25/2036
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/01/2012	Paydown		311,629	480,516	373,918	360,272	.0	88,814	.0	88,814	.0	311,629	.0	.0	.0	27,023	05/25/2037
526057-AS-3	LENNAR CORPORATION 5.600% 05/31/15		04/12/2012	Various		15,596,875	15,000,000	11,686,650	12,754,526	.0	148,810	.0	148,810	.0	12,903,336	.0	2,693,539	2,693,539	315,778	05/31/2015
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		05/29/2012	Various		5,772,610	5,401,000	5,517,166	5,483,816	.0	(12,124)	.0	(12,124)	.0	5,471,692	.0	300,918	300,918	386,590	02/15/2015
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		06/29/2012	Call	103.0000	299,730	291,000	286,260	287,141	.0	520	.0	520	.0	287,661	.0	12,069	12,069	25,382	02/15/2015
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		12/13/2012	Various		2,656,500	2,676,000	2,805,898	2,780,126	.0	(19,000)	.0	(19,000)	.0	2,761,125	.0	(104,625)	(104,625)	311,775	10/01/2016
				Redemption	100.0000															
53621F-AA-2	WALGREEN Lion One 7.500% 02/01/16		12/01/2012			163,121	163,121	163,709	163,313	.0	(192)	.0	(192)	.0	163,121	.0	.0	.0	6,702	02/01/2016
				LODGE APARTMENTS HLDGS CORP PLOAT 0.260%																
54021F-AA-6	LODGE APARTMENTS HLDGS CORP PLOAT 0.260%		03/01/26	STERN		5,280,000	5,280,000	5,280,000	5,280,000	.0	.0	.0	.0	.0	5,280,000	.0	.0	.0	1,453	03/01/2026
				Redemption	100.0000															
54021F-AA-6	LODGE APARTMENTS HLDGS CORP PLOAT 0.260%		03/01/26			200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	1,502	03/01/2026
552078-BA-4	LYONDELL CHEMICAL 8.000% 11/01/17		04/09/2012	TENDER OFFER		624,375	555,000	555,000	555,000	.0	.0	.0	.0	.0	555,000	.0	69,375	69,375	19,487	11/01/2017
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		12/01/2012	Paydown		844,568	844,568	711,549	727,549	.0	117,019	.0	117,019	.0	844,568	.0	.0	.0	25,263	10/25/2033
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		12/01/2012	Paydown		681,360	681,360	709,046	711,376	.0	(30,016)	.0	(30,016)	.0	681,360	.0	.0	.0	18,578	04/25/2033
				Manhattan Christian College Vrdn 0.300%																
56280P-AF-4	Manhattan Christian College Vrdn 0.300%		05/01/36	KEY BANC-MCDONALD		3,625,000	3,625,000	3,625,000	3,625,000	.0	.0	.0	.0	.0	3,625,000	.0	.0	.0	4,244	05/01/2036
				Redemption	100.0000															
56280P-AF-4	Manhattan Christian College Vrdn 0.300%		05/01/36			50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	55	05/01/2036
565849-AD-8	MARATHON OIL CORP 6.000% 10/01/17		03/09/2012	BARCLAYS		2,346,980	2,000,000	2,140,040	2,106,242	.0	(3,149)	.0	(3,149)	.0	2,103,093	.0	243,887	243,887	54,333	10/01/2017
				Redemption	100.0000															
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		11/30/2012			221,650	221,650	221,650	221,650	.0	.0	.0	.0	.0	221,650	.0	.0	.0	12,519	05/31/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		05/24/2012	Call	108.8750	651,073	598,000	638,365	633,068	.0	(2,837)	.0	(2,837)	.0	630,232	.0	20,841	20,841	34,350	04/01/2018
57643L-LF-1	MBS 2005-AB1 A6 5.471% 10/25/35		12/01/2012	Paydown		904,314	904,314	904,242	903,965	.0	.350	.0	.350	.0	904,314	.0	.0	.0	30,351	10/25/2035
580645-AD-1	MCGRAW-HILL COMPANIES INC 5.375% 11/15/12		11/15/2012	Maturity		20,000,000	20,000,000	19,982,200	19,996,352	.0	3,648	.0	3,648	.0	20,000,000	.0	.0	.0	1,343,750	11/15/2012
59001A-AK-8	MERITAGE CORPORATION 6.250% 03/15/15		04/10/2012	TENDER OFFER		3,039,000	3,000,000	2,295,000	2,544,371	.0	31,402	.0	31,402	.0	2,575,773	.0	463,227	463,227	106,771	03/15/2015
590188-4M-7	MERRILL LYNCH & CO 6.050% 05/16/16		02/17/2012	TENDER OFFER		1,000,000	1,000,000	982,810	991,044	.0	197	.0	197	.0	991,241	.0	8,759	8,759	15,293	05/16/2016
59018Y-M4-0	MERRILL (BAC) 5.450% 02/05/13		04/27/2012	BANK of AMERICA SEC		6,155,400	6,000,000	5,690,580	5,917,679	.0	24,261	.0	24,261	.0	5,941,939	.0	213,461	213,461	242,525	02/05/2013
59022C-AB-9	MERRILL LYNCH & CO 6.220% 09/15/26		02/17/2012	TENDER OFFER		4,753,900	5,000,000	5,039,150	5,032,492	.0	.81	.0	.81	.0	5,032,573	.0	(278,673)	(278,673)	131,311	09/15/2026
				CORTVIEW CAPITAL																
59217G-AE-9	MET LIFE GLOB 2.000% 01/10/14		02/10/2012	SECURITIES LL		304,875	300,000	299,904	299,915	.0	.3	.0	.3	.0	299,919	.0	4,956	4,956	3,583	01/10/2014
				Redemption	100.0000															
593074-AA-5	MEYER COOKWARE INDUS 0.320% 05/01/27		11/01/2012			400,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	.0	.0	729	05/01/2027
				Redemption	100.0000															
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2012			274,000	274,000	274,000	274,000	.0	.0	.0	.0	.0	274,000	.0	.0	.0	11,626	08/01/2025
				MILLENNIUM PIPELINE CO LLC SER A 5.330%																
				Redemption	100.0000															

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2012	Paydown		916,080	916,080	736,926	749,368	0	190,104	23,392	166,712	0	916,080	0	0	0	27,768	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		12/01/2012	Paydown		377,798	377,798	255,209	255,150	0	122,648	0	122,648	0	377,798	0	0	0	10,106	08/25/2036
61750C-AD-9	MSC 2006-HQ9 A3 5.712% 07/12/44		12/01/2012	Paydown		529,796	529,796	526,884	528,467	0	1,329	0	1,329	0	529,796	0	0	0	24,921	07/12/2044
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		12/15/2012	Paydown		516,982	516,982	402,576	405,993	0	113,121	2,133	110,988	0	516,982	0	0	0	13,415	12/25/2036
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2012	Paydown		215,890	215,890	179,474	179,428	0	36,462	0	36,462	0	215,890	0	0	0	7,366	01/25/2047
61755Y-AC-8	MSC 2007-IQ15 A2 6.036% 06/11/49		12/01/2012	Paydown		68,266	68,266	70,129	69,205	0	(939)	0	(939)	0	68,266	0	0	0	3,765	06/11/2049
624758-AB-4	MUELLER WATER PRODUCTS 7.375% 06/01/17		12/03/2012	Various		1,523,694	1,468,000	1,489,100	1,478,797	0	(2,599)	0	(2,599)	0	1,476,198	0	47,496	47,496	109,378	06/01/2017
62912X-AA-2	NGPL PIPE LLC 6.514% 12/15/12		05/25/2012	TENDER OFFER		10,337,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	337,000	337,000	289,511	12/15/2012
629377-BQ-4	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,594	05/15/2021
637432-CU-7	NATIONAL RURAL UTILITY 7.250% 03/01/12		03/01/2012	Maturity		8,340,000	8,340,000	8,989,936	8,366,292	0	(26,292)	0	(26,292)	0	8,340,000	0	0	0	302,325	03/01/2012
637432-LM-5	NATIONAL RURAL UTILITY 5.500% 07/01/13		03/21/2012	US BANCORP		10,614,200	10,000,000	10,941,300	10,409,649	0	(60,110)	0	(60,110)	0	10,349,539	0	264,661	264,661	397,222	07/01/2013
65332V-BG-7	NEXTEL COMMUNICATIONS 7.375% 08/01/15		11/19/2012	Call 100.0000		1,590,000	1,590,000	1,570,125	1,574,120	0	3,090	0	3,090	0	1,577,210	0	12,790	12,790	142,585	08/01/2015
653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		02/14/2012	KEY BANC-MCDONALD		1,660,606	1,565,000	1,597,324	1,584,087	0	(840)	0	(840)	0	1,583,247	0	77,359	77,359	21,006	10/01/2014
655356-JK-0	NASC 1998-D6 A2 7.053% 03/15/30		07/25/2012	Various		6,230,778	6,140,588	6,776,828	6,226,655	0	(53,390)	0	(53,390)	0	6,173,266	0	57,512	57,512	280,822	03/15/2030
655356-JL-8	NASC 1998-D6 A3 7.306% 03/15/30		12/11/2012	Paydown		4,036,742	4,036,742	4,326,095	4,110,790	0	(74,048)	0	(74,048)	0	4,036,742	0	0	0	284,588	03/15/2030
				Redemption 100.0000																
65537@-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		12/01/2012			141,383	141,383	141,755	141,538	0	(155)	0	(155)	0	141,383	0	0	0	5,794	11/01/2017
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2012	Paydown		386,876	386,876	321,721	313,521	0	73,355	0	73,355	0	386,876	0	0	0	11,715	03/25/2047
65684R-AB-2	NORTH AMERICAN ENERGY AL 10.875% 06/01/16		08/08/2012	TENDER OFFER		711,790	632,000	621,105	621,131	0	1,085	0	1,085	0	622,215	0	89,575	89,575	47,156	06/01/2016
67021B-AC-3	NI CAPITAL CORP 8.875% 12/15/19		08/16/2012	OTISGROUP GLOBAL MKTS		228,420	282,000	311,610	308,037	0	(2,737)	0	(2,737)	0	305,300	0	(76,880)	(76,880)	17,102	12/15/2019
67021B-AE-9	NI CAPITAL CORP 7.625% 04/01/21		09/21/2012	Various		5,180,510	6,433,000	6,495,093	6,488,310	0	(3,907)	0	(3,907)	0	6,484,403	0	(1,303,893)	(1,303,893)	461,332	04/01/2021
67021C-AA-5	NSTAR ELECTRIC CORP 4.875% 10/15/12		10/15/2012	Maturity		443,000	443,000	460,463	456,938	0	(13,938)	0	(13,938)	0	443,000	0	0	0	21,596	10/15/2012
67740Q-AC-0	OHIO NAT FINANCIAL SRVS 6.350% 04/01/13		07/11/2012	Call 100.0000		1,000,000	1,000,000	1,087,890	1,043,985	0	(18,411)	0	(18,411)	0	1,025,574	0	(25,574)	(25,574)	91,139	04/01/2013
				Redemption 100.0000																
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2012			208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
				Redemption 100.0000																
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2012			41,668	41,668	41,668	41,668	0	0	0	0	0	41,668	0	0	0	2,365	12/01/2028
68268N-AA-1	ONEOK PARTNERS LP 5.900% 04/01/12		04/01/2012	Maturity		5,000,000	5,000,000	5,097,150	5,004,281	0	(4,281)	0	(4,281)	0	5,000,000	0	0	0	147,500	04/01/2012
				Redemption 100.0000																
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2012			282,171	282,171	276,553	277,743	0	4,428	0	4,428	0	282,171	0	0	0	15,483	12/30/2020
69332Q-AL-7	PHH CORP 9.250% 03/01/16		09/20/2012	LAZARD FRERES		6,302,738	5,472,000	5,447,744	5,446,328	0	4,168	0	4,168	0	5,450,495	0	852,242	852,242	535,978	03/01/2016
69335Q-AB-9	PHHMC 2006-2 6.047% 07/18/36		04/01/2012	Paydown		80,726	80,726	82,391	80,925	0	(199)	0	(199)	0	80,726	0	0	0	893	07/18/2036
69351H-AE-2	PRIME PROPERTY FUNDING 5.350% 04/15/12		04/15/2012	Maturity		10,000,000	10,000,000	9,964,900	9,996,742	0	3,259	0	3,259	0	10,000,000	0	0	0	267,500	04/15/2012
				Redemption 100.0000																
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		12/01/2012			199,448	199,448	197,245	198,769	0	679	0	679	0	199,448	0	0	0	7,919	10/01/2015
704549-AJ-3	PEABODY ENERGY CORP 6.000% 11/15/18		10/29/2012	Tax Free Exchange		7,117,107	7,101,000	7,119,261	7,118,818	0	(1,711)	0	(1,711)	0	7,117,107	0	0	0	407,124	11/15/2018
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	RBC/DAN		2,550,430	2,518,000	2,574,655	2,563,210	0	(5,753)	0	(5,753)	0	2,557,458	0	(7,028)	(7,028)	174,680	04/15/2018
723655-AC-0	PIONEER DRILLING COMPANY 9.875% 03/15/18		07/13/2012	Tax Free Exchange		1,319,411	1,308,000	1,321,080	1,320,782	0	(1,371)	0	(1,371)	0	1,319,411	0	0	0	106,920	03/15/2018
				CORTVIEW CAPITAL																
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		04/26/2012	SECURITIES LL		303,384	300,000	309,960	306,285	0	(3,140)	0	(3,140)	0	303,145	0	239	239	8,500	09/01/2012
73316T-AA-0	POPLR 2006-E A1 0.302% 01/25/37		07/25/2012	Paydown		44,877	44,877	44,568	44,862	0	15	0	15	0	44,877	0	0	0	51	01/25/2037
73932L-AA-1	POWER RECEIVABLES FIN 6.290% 01/01/12		01/01/2012	Various		290,452	290,452	290,367	290,452	0	0	0	0	0	290,452	0	0	0	4,567	01/01/2012
				PRU HOME MTGE SECS 92-A 3B4 7.900%																
743948-AL-5	04/28/22		11/01/2012	Paydown																

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
75970J-AD-8	RAMC 2007-1 AF1	5.742% 04/25/37		12/07/2012	CORTVIEW CAPITAL SECURITIES LL		127,270	254,540	175,342	201,529	0	(20,208)	8,024	(28,232)	0	173,297	0	(46,027)	(46,027)	15,100	04/25/2037
75970J-AD-8	RAMC 2007-1 AF1	5.742% 04/25/37		12/01/2012	Paydown		4,418	4,418	3,335	3,498	0	970	50	920	0	4,418	0	0	0	154	04/25/2037
75970N-BD-8	RAMC 2005-3 AF3	4.814% 11/25/35		12/01/2012	Paydown		34,986	34,986	34,576	34,793	0	192	0	192	0	34,986	0	0	0	799	11/25/2035
75970Q-AD-2	RAMC 2007-2 AF1	5.893% 06/25/37		12/07/2012	CORTVIEW CAPITAL SECURITIES LL		129,591	259,182	178,655	197,836	0	(15,919)	5,515	(21,434)	0	176,403	0	(46,812)	(46,812)	15,717	06/25/2037
75970Q-AD-2	RAMC 2007-2 AF1	5.893% 06/25/37		12/01/2012	Paydown		5,408	5,408	4,144	4,128	0	1,300	20	1,280	0	5,408	0	0	0	93	06/25/2037
759950-GY-8	RAMC 2006-1 AF6	5.746% 05/25/36		12/01/2012	Paydown		51,948	51,948	49,207	51,038	0	2,825	1,915	910	0	51,948	0	0	0	1,767	05/25/2036
760985-7P-0	RAMP 2004-SP2 A21	6.000% 01/25/32		12/01/2012	Paydown		681,920	681,920	690,444	685,071	0	(3,151)	0	(3,151)	0	681,920	0	0	0	25,644	01/25/2032
760985-H7-9	RAMP 2003-RZ5 A7	4.970% 12/25/33		12/01/2012	Paydown		2,242,556	2,242,556	2,227,661	2,242,946	0	(390)	0	(390)	0	2,242,556	0	0	0	57,876	12/25/2033
760985-UR-0	RAMP 2003-RS4 A15	4.968% 05/25/33		12/01/2012	Paydown		46,211	46,211	33,503	33,642	0	12,569	0	12,569	0	46,211	0	0	0	1,794	05/25/2033
760985-WY-3	RAMP 2003-RS5 A15	4.870% 06/25/33		12/01/2012	Paydown		490,504	490,504	490,217	492,903	0	(2,399)	0	(2,399)	0	490,504	0	0	0	15,268	06/25/2033
760985-YU-9	RAMP 2003-RZ4 A6	5.490% 09/25/33		12/01/2012	Paydown		581,262	581,262	581,196	583,825	0	(2,563)	0	(2,563)	0	581,262	0	0	0	21,393	09/25/2033
76110H-LK-3	RALI 2003-QS21 A2	4.800% 11/25/33		12/01/2012	Paydown		3,028,327	3,028,327	3,028,801	3,020,088	0	8,239	0	8,239	0	3,028,327	0	0	0	75,432	11/25/2033
76110V-BX-5	RFMSI 99-H1 A6	7.580% 09/25/29		12/01/2012	Paydown		136,487	136,487	138,555	136,361	0	126	0	126	0	136,487	0	0	0	5,367	09/25/2029
76110V-SR-0	RFMSI 2005-HS2 A12	5.220% 09/25/20		11/01/2012	Paydown		3,147,346	3,147,346	3,071,086	3,119,610	0	27,736	0	27,736	0	3,147,346	0	0	0	76,392	09/25/2020
76110W-PG-5	RASC 2002-KS4 A1B	0.460% 07/25/32		07/12/2012	JVB Financial		26,251	46,023	48,474	48,070	0	125	0	125	0	48,196	0	(21,945)	(21,945)	104	07/25/2032
76110W-PG-5	RASC 2002-KS4 A1B	0.460% 07/25/32		04/25/2012	Paydown		2,802	3,074	3,217	3,211	0	(141)	0	(141)	0	3,070	0	(268)	(268)	5	07/25/2032
761118-MD-7	RALI 2005-QS16 A4	5.750% 11/25/35		12/01/2012	Paydown		424,804	439,041	397,446	397,396	0	27,408	0	27,408	0	424,804	0	0	0	13,845	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12	6.000% 03/25/36		12/01/2012	Paydown		747,877	945,154	801,087	847,658	0	(52,858)	46,924	(99,782)	0	747,877	0	0	0	30,808	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4	5.500% 11/25/35		12/01/2012	Paydown		417,493	417,493	416,319	415,713	0	1,780	0	1,780	0	417,493	0	0	0	12,051	11/25/2035
76114A-AB-6	RAST 2006-R2 A2	6.000% 04/25/36		12/01/2012	Paydown		20	335,864	285,546	292,779	0	(75,998)	216,812	(292,810)	0	(32)	0	52	52	9,826	04/25/2036
78009N-BQ-8	Royal Bank CD	0.670% 11/09/12		03/21/2012	BANK of AMERICA SEC		1,802,786	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	2,786	2,786	3,963	11/09/2012
78009N-BQ-8	Royal Bank CD	0.670% 11/09/12		11/09/2012	Maturity		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	29,810	11/09/2012
					Redemption	100.0000															
78116*-AA-5	WALGREEN Rubin James	7.560% 03/01/16		12/01/2012			134,305	134,305	135,275	134,627	0	(322)	0	(322)	0	134,305	0	0	0	5,563	03/01/2016
785583-AC-9	SABINE PASS LNG LP	7.250% 11/30/13		10/01/2012	Various		7,773,665	7,340,000	7,329,888	7,336,371	0	1,243	0	1,243	0	7,337,614	0	436,051	436,051	369,179	11/30/2013
79548C-CP-9				02/01/2012	Paydown		119,212	119,212	122,777	119,420	0	(207)	0	(207)	0	119,212	0	0	0	561	03/18/2036
79549A-JS-9	SBMT 2001-C2 G	7.222% 11/13/36		05/01/2012	Paydown		200,000	200,000	200,125	199,573	0	427	0	427	0	200,000	0	0	0	4,563	11/13/2036
802810-AB-7	SANTAN 2011-WO A2	0.910% 11/15/13		07/15/2012	Paydown		163,746	163,746	163,836	163,794	0	(48)	0	(48)	0	163,746	0	0	0	463	11/15/2013
80281U-AC-9	SDART 2010-B A3	1.310% 02/17/14		12/15/2012	Paydown		500,000	500,000	500,889	500,526	0	(526)	0	(526)	0	500,000	0	0	0	5,195	02/17/2014
80282D-AB-8	SDART 2010-1 A2	1.360% 03/15/13		04/15/2012	Paydown		62,859	62,859	63,056	62,902	0	(43)	0	(43)	0	62,859	0	0	0	164	03/15/2013
80282M-AB-8	SCART 2011-S1A B	1.660% 08/15/16		12/15/2012	Paydown		68,373	68,373	67,807	67,844	0	528	0	528	0	68,373	0	0	0	580	08/15/2016
80282R-AB-7	SDART 2011-2 A2	1.040% 04/15/14		12/15/2012	Paydown		239,977	239,977	239,677	239,744	0	233	0	233	0	239,977	0	0	0	1,467	04/15/2014
805901-AQ-8	SCANA CORP	6.250% 02/01/12		02/01/2012	Maturity		2,500,000	2,500,000	2,611,600	2,501,793	0	(1,793)	0	(1,793)	0	2,500,000	0	0	0	78,125	02/01/2012
812141-AN-9	SEALY MATTRESS CO	8.250% 06/15/14		09/11/2012	PRINCEDGE GROUP LLC		2,712,000	2,712,000	2,734,020	2,712,462	0	(1,929)	0	(1,929)	0	2,710,533	0	1,467	1,467	167,184	06/15/2014
					Redemption	99.9779															
82522#-AA-1	WALGREEN Shorewal	7.495% 01/01/16		01/18/2012			677,070	677,220	679,450	677,939	0	(719)	0	(719)	0	677,220	0	(150)	(150)	215,362	01/01/2016
828690-AA-5	SIMMONS BEDDING CO	11.250% 07/15/15		10/01/2012	TENDER OFFER		1,945,705	1,879,000	1,951,883	1,939,198	0	(30,212)	0	(30,212)	0	1,945,986	0	36,719	36,719	256,014	07/15/2015
858119-AN-0	STEEL DYNAMICS INC	7.750% 04/15/16		08/16/2012	TENDER OFFER		2,247,055	2,157,000	2,237,888	2,208,846	0	(13,456)	0	(13,456)	0	2,195,390	0	51,665	51,665	139,771	04/15/2016
863576-AC-8	SASC 2005-5 1A3	5.750% 04/25/35		03/29/2012	Various		5,367,010	5,770,979	5,367,010	5,782,305	0	(8,172)	0	(8,172)	0	5,774,132	0	(407,122)	(407,122)	84,801	04/25/2035
863576-AC-8	SASC 2005-5 1A3	5.750% 04/25/35		04/01/2012	Paydown		138,924	138,924	135,113	139,197	0	4,262	0	4,262	0	143,459	0	(4,535)	(4,535)	29,662	04/25/2035
863576-CL-6	SASC 2005-6 5A6	5.000% 05/25/35		01/01/2012																	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
880349-AQ-8	TENNECO INC 6.875% 12/15/20		08/09/2012	BANK of AMERICA SEC		678,125	625,000	625,000	625,000	0	0	0	0	0	625,000	0	53,125	53,125	28,526	12/15/2020
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		2,038,960	2,317,000	2,326,952	2,325,961	0	2	0	2	2	2,325,963	0	(287,003)	(287,003)	86,831	08/15/2020
88732J-AG-3	TIME WARNER CABLE INC 5.400% 07/02/12		07/02/2012	Maturity		4,000,000	4,000,000	3,959,080	3,994,616	0	5,384	0	5,384	0	4,000,000	0	0	0	216,000	07/02/2012
88732J-AQ-1	TIME WARNER CABLE INC 8.250% 02/14/14		01/25/2012	SECURITIES LL		266,732	235,000	269,195	267,247	0	(1,201)	0	(1,201)	0	266,046	0	686	686	8,940	02/14/2014
890027-AA-3	Tomkins LLC 9.000% 10/01/18		07/19/2012	TENDER OFFER		1,777,285	1,581,000	1,628,233	1,627,256	0	(4,509)	0	(4,509)	0	1,622,746	0	154,539	154,539	114,601	10/01/2018
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call 103.0000		302,820	294,000	294,000	294,000	0	0	0	0	0	294,000	0	8,820	8,820	24,545	10/01/2018
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		08/09/2012	Various		2,962,830	2,782,000	3,098,935	3,065,878	0	(31,721)	0	(31,721)	0	3,034,157	0	(71,327)	(71,327)	281,629	09/01/2017
89233P-4T-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	3,207	01/12/2012
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		01/18/2012	CORTVIEW CAPITAL		519,050	500,000	533,000	520,498	0	(2,317)	0	(2,317)	0	518,181	0	869	869	23,174	07/15/2012
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2012	SECURITIES LL		981,960	981,960	981,960	981,960	0	0	0	0	0	981,960	0	0	0	29,655	01/31/2018
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		12/21/2012	Various		628,188	610,000	626,292	625,062	0	(2,660)	0	(2,660)	0	622,402	0	5,785	5,785	51,093	11/01/2018
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		08/28/2012	TENDER OFFER		4,504,643	4,321,000	4,351,325	4,334,861	0	(3,146)	0	(3,146)	0	4,331,715	0	172,927	172,927	235,344	12/15/2016
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/22/2012	WELLS FARGO		2,092,200	2,200,000	2,150,986	2,155,178	0	2,723	0	2,723	0	2,157,900	0	(65,700)	(65,700)	28,457	06/01/2015
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		12/01/2012	Paydown		4,117,861	4,117,861	4,116,337	4,114,154	0	3,707	0	3,707	0	4,117,861	0	0	0	151,840	05/07/2027
92343V-AQ-7	VERIZON COMMUNICATIONS 8.750% 11/01/18		12/17/2012	Call 100.0000		752,000	752,000	747,774	748,574	0	374	0	374	0	748,949	0	3,051	3,051	376,557	11/01/2018
92552V-AC-4	VIASAT INC 8.875% 09/15/16		09/27/2012	BANK of AMERICA SEC		4,558,125	4,250,000	4,486,973	4,442,343	0	(34,206)	0	(34,206)	0	4,408,137	0	149,988	149,988	390,808	09/15/2016
92718B-AA-3	DTAOT 2009-1 A1 2.980% 10/15/15		09/15/2012	Paydown		220,822	220,822	222,495	221,588	0	(766)	0	(766)	0	220,822	0	0	0	2,297	10/15/2015
92839U-AE-7	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		16,282,000	16,282,000	16,282,000	16,282,000	0	0	0	0	0	16,282,000	0	0	0	311,393	04/15/2019
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970%		09/13/28	Paydown		523,617	523,617	523,617	523,543	0	75	0	75	0	523,617	0	0	0	8,474	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2012	Paydown		2,074,574	2,074,574	1,732,270	1,821,620	0	252,955	0	252,955	0	2,074,574	0	0	0	67,288	06/25/2033
92931B-AB-2	INTEGRYS ENERGY 5.375% 12/01/12		12/01/2012	Maturity		7,000,000	7,000,000	6,943,790	6,993,158	0	6,842	0	6,842	0	7,000,000	0	0	0	376,250	12/01/2012
929766-C2-7	WBOMT 2005-C17 APB 5.037% 03/15/42		12/01/2012	Paydown		74,464	74,464	77,728	76,537	0	(2,073)	0	(2,073)	0	74,464	0	0	0	2,097	03/15/2042
929766-CJ-5	WBOMT 2003-C3 A2 4.867% 02/15/35		12/01/2012	Paydown		6,790,838	6,790,838	6,895,088	6,792,650	0	(1,812)	0	(1,812)	0	6,790,838	0	0	0	246,605	02/15/2035
929766-CV-3	WBOMT 2003-C3 B 4.973% 02/15/35		12/01/2012	Paydown		5,319,000	5,319,000	5,117,252	5,267,756	0	51,244	0	51,244	0	5,319,000	0	0	0	264,514	02/15/2035
929766-MT-7	WBOMT 2003-C9 A3 4.608% 12/15/35		08/28/2012	WELLS FARGO		19,699	19,686	20,308	20,024	0	284	0	284	0	20,308	0	(609)	(609)	680	12/15/2035
929766-MT-7	WBOMT 2003-C9 A3 4.608% 12/15/35		08/01/2012	Paydown		28,228	28,228	29,119	28,711	0	(484)	0	(484)	0	28,228	0	0	0	304	12/15/2035
929766-NQ-2	WBOMT 2004-C10 A4 4.748% 02/15/41		12/01/2012	Paydown		139,614	139,614	122,449	131,675	0	7,939	0	7,939	0	139,614	0	0	0	2,498	02/15/2041
929766-QU-0	WBOMT 2004-C11 A4 5.030% 01/15/41		12/01/2012	Paydown		2,594,067	2,594,067	2,681,616	2,603,512	0	(9,445)	0	(9,445)	0	2,594,067	0	0	0	46,402	01/15/2041
929766-WK-5	WBOMT 2004-C15 A3 4.502% 10/15/41		12/01/2012	Paydown		4,667,136	4,667,136	4,690,215	4,661,497	0	5,639	0	5,639	0	4,667,136	0	0	0	100,485	10/15/2041
92978Q-AD-9	WBOMT 2007-C30 APB 5.294% 12/15/43		12/01/2012	Paydown		871,017	871,017	881,088	877,028	0	(6,011)	0	(6,011)	0	871,017	0	0	0	31,017	12/15/2043
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 0.680% 05/25/18		12/25/2012	Paydown		87,453	87,453	87,740	87,131	0	322	0	322	0	87,453	0	0	0	284	05/25/2018
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		12/01/2012	Paydown		304,352	709,410	542,014	562,838	0	(56,871)	201,615	(258,486)	0	304,352	0	0	0	20,686	05/25/2036
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2012	Paydown		359,847	359,847	356,979	357,965	0	2,282	0	2,282	0	359,847	0	0	0	11,840	08/25/2035
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2012	Paydown		797,963	924,051	870,700	878,933	0	(80,970)	0	(80,970)	0	797,963	0	0	0	25,137	11/25/2035
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		07/30/2012	Various		0	2,286,658	119,365	0	0	0	0	0	0	0	0	0	0	0	11/25/2035
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		06/22/2012	Various		4,607,579	6,732,536	5,533,345	5,514,918	0	(66,293)	0	(66,293)	0	5,448,624	0	(841,045)	(841,045)	197,144	07/25/2036
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		06/23/2012	Paydown		157,221	292,560	243,332	239,648	0	19,318	0	19,318	0	258,966	0	(101,745)	(101,745)	39,322	07/25/2036
939355-AE-3	WMALT 2007-0A3 5A 2.319% 04/25/47		12/01/2012	Paydown		93,925	93,925	80,530	78,546	0	15,379	0	15,379	0	93,925	0	0	0	1,302	04/25/2047
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2012	Paydown		375,195	375,195	274,344	276,846	0	110,597	12,248	98,349	0	375,195	0	0	0	8,878	07/25/2036
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999%		10/25/36	Paydown		1,498,972	1,498,972													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	QTIGROUP GLOBAL MKTS		522,498	511,000	542,808	541,025	0	(3,799)	0	(3,799)	0	537,226	0	(14,729)	(14,729)	50,650	10/01/2018
96008Y-AB-1	WESTFIELD CAP 5.125% 11/15/14		10/23/2012	Various		9,715,410	9,000,000	8,953,370	8,983,107	0	4,599	0	4,599	0	8,987,707	0	727,703	727,703	433,063	11/15/2014
983024-AA-8	WYETH 5.500% 03/15/13		12/26/2012	Various		10,000,000	10,000,000	9,946,000	9,993,987	0	4,132	0	4,132	0	9,998,120	0	1,880	1,880	818,357	03/15/2013
06849R-AB-8	BARRICK NA FINANCE LLC 6.800% 09/15/18	L	04/03/2012	HONG KONG SHANGHAI BK		7,302,420	6,000,000	6,839,160	6,692,536	0	(23,776)	0	(23,776)	0	6,668,760	0	633,660	633,660	231,200	09/15/2018
15135U-AB-5	CENOVUS ENERGY INC 4.500% 09/15/14	A	03/07/2012	NATIONAL BANK OF CANADA		3,254,790	3,000,000	3,036,705	3,024,382	0	(1,541)	0	(1,541)	0	3,022,841	0	231,949	231,949	66,375	09/15/2014
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	06/18/2012	BARCLAYS		2,166,550	2,140,000	2,156,668	2,155,677	0	(832)	0	(832)	0	2,154,845	0	11,705	11,705	106,057	03/15/2021
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	07/15/2012	Maturity		5,880,000	5,880,000	6,286,511	5,920,562	0	(40,562)	0	(40,562)	0	5,880,000	0	0	0	426,300	07/15/2012
74819R-AG-1	QUEBECOR MEDIA INC 7.750% 03/15/16	A	04/27/2012	Call 102.5830		1,944,974	1,896,000	1,931,192	1,908,394	0	(1,722)	0	(1,722)	0	1,906,672	0	38,302	38,302	50,756	03/15/2016
74819R-AK-2	QUEBECOR MEDIA INC 7.750% 03/15/16	A	11/02/2012	Call 102.5830		464,701	453,000	425,719	436,411	0	2,810	0	2,810	0	439,220	0	25,481	25,481	30,914	03/15/2016
878742-AM-7	TECK RESOURCES LIMITED 10.250% 05/15/16	A	08/29/2012	Call 111.9070		279,768	250,000	299,688	290,656	0	(13,333)	0	(13,333)	0	277,322	0	2,445	2,445	20,215	05/15/2016
878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	11/19/2012	Various		4,674,000	4,674,000	5,466,299	5,244,371	0	(83,951)	0	(83,951)	0	5,160,420	0	(486,420)	(486,420)	1,430,454	05/15/2019
87971K-AG-2	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		2,939,733	2,742,000	2,706,563	2,709,428	0	(224)	0	(224)	0	2,709,205	0	230,529	230,529	52,814	12/15/2018
89346D-AB-3	TRANSALTA CORP 5.750% 12/15/13	A	02/16/2012	DEUTSCHE BANK		1,604,325	1,500,000	1,497,750	1,499,292	0	(48)	0	(48)	0	1,499,243	0	105,082	105,082	16,052	12/15/2013
89346D-AD-9	TRANSALTA CORP 4.750% 01/15/15	A	01/31/2012	NATIONAL BANK OF CANADA		9,159,175	8,500,000	8,533,545	8,521,361	0	(632)	0	(632)	0	8,520,729	0	638,446	638,446	222,063	01/15/2015
90388B-AJ-0	ULTRA RESOURCES INC 2010 E 4.510% 10/12/20	L	05/03/2012	Various		6,895,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(105,000)	(105,000)	223,621	10/12/2020
92658T-AG-3	VIDEOTRON LTD 6.875% 01/15/14	A	03/14/2012	Various		1,977,469	1,975,000	2,036,940	1,975,277	0	(277)	0	(277)	0	1,975,000	0	2,469	2,469	90,144	01/15/2014
02364W-AF-2	AMERICA MOVIL SA de CV 5.500% 03/01/14	F	05/03/2012	FTN FINANCIAL SECURITIES		1,081,130	1,000,000	1,003,380	1,001,270	0	(214)	0	(214)	0	1,001,056	0	80,074	80,074	37,736	03/01/2014
02364W-AU-9	AMERICA MOVIL SA de CV 3.625% 03/30/15	F	02/07/2012	FTN FINANCIAL SECURITIES		10,591,350	10,000,000	9,980,101	9,985,318	0	515	0	515	0	9,985,833	0	605,517	605,517	129,896	03/30/2015
03938L-AF-1	ARCELORMITTAL 6.125% 06/01/18	F	10/15/2012	FTN FINANCIAL SECURITIES		7,033,750	7,000,000	6,934,999	6,952,052	0	4,684	0	4,684	0	6,956,736	0	77,014	77,014	372,944	06/01/2018
03938L-AT-1	ARCELORMITTAL 3.750% 03/01/16	F	02/08/2012	JEFFERIES & CO		4,027,480	4,000,000	3,982,920	3,985,324	0	470	0	470	0	3,985,794	0	41,686	41,686	67,500	03/01/2016
04363U-AC-0	ASCIANO FINANCE 5.000% 04/07/18	F	06/19/2012	JP MORGAN SEC FIXED INC		5,202,900	5,000,000	4,972,900	4,974,922	0	1,620	0	1,620	0	4,976,542	0	226,358	226,358	177,083	04/07/2018
046353-AC-2	ASTRAZENECA PLC 5.400% 09/15/12	F	09/15/2012	Maturity		15,000,000	15,000,000	15,210,500	15,032,797	0	(32,797)	0	(32,797)	0	15,000,000	0	0	0	810,000	09/15/2012
056650-BG-2	BP CAPITAL MARKETS 3.125% 03/10/12	F	03/10/2012	Maturity		5,260,000	5,260,000	5,264,640	5,260,956	0	(956)	0	(956)	0	5,260,000	0	0	0	82,188	03/10/2012
20272B-AC-8	COMMONWEALTH BANK AUSTRALIA 2.500% 12/10/12	F	12/10/2012	Maturity		5,000,000	5,000,000	4,982,050	4,994,968	0	5,032	0	5,032	0	5,000,000	0	0	0	125,000	12/10/2012
21987B-AJ-7	CODELCO INC 4.750% 10/15/14	F	03/30/2012	HONG KONG SHANGHAI BK MORGAN STANLEY FIXED INC		6,992,380	6,500,000	6,281,720	6,420,546	0	6,504	0	6,504	0	6,427,050	0	565,330	565,330	133,858	10/15/2014
225400-TC-1	CREDIT SUISSE NEW YORK 5.000% 05/15/13	F	06/15/2012			4,644,630	4,500,000	4,459,950	4,487,719	0	4,061	0	4,061	0	4,491,780	0	152,850	152,850	134,375	05/15/2013
233048-AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	BANK of AMERICA SEC		2,100,970	2,000,000	1,895,500	1,929,117	0	1,185	0	1,185	0	1,930,302	0	170,668	170,668	29,167	11/15/2019
25152X-KD-1	DEUTSCHE BANK 0.861% 01/19/12	F	01/19/2012	Maturity		500,000	500,000	500,250	500,007	0	(7)	0	(7)	0	500,000	0	0	0	902	01/19/2012
25243Y-AK-5	DIAGEO PLC 5.125% 01/30/12	F	01/30/2012	Maturity		4,000,000	4,000,000	3,996,640	3,999,617	0	383	0	383	0	4,000,000	0	0	0	102,500	01/30/2012
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	02/08/2012	Various		2,717,510	2,528,700	2,528,700	2,528,700	0	0	0	0	0	2,528,700	0	188,810	188,810	23,988	06/15/2019
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2012	Redemption 100.0000		43,300	43,300	43,300	43,300	0	0	0	0	0	43,300	0	0	0	1,924	06/15/2019
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	F	09/13/2012	JP MORGAN SEC FIXED INC		947,500	1,000,000	993,600	994,708	0	457	0	457	0	995,165	0	(47,665)	(47,665)	47,231	10/01/2019
29268B-AA-9	ENEL FINANCE 5.700% 01/15/13	F	06/05/2012	Various		7,166,300	7,000,000	6,985,090	6,996,380	0	547	0	547	0	6,996,927	0	169,373	169,373	303,367	01/15/2013
29268B-AD-3	ENEL FINANCE 3.875% 10/07/14	F	06/19/2012	Various		13,100,260	13,000,000	12,964,900	12,979,126	0	2,581	0	2,581	0	12,981,707	0	118,553	118,553	276,847	10/07/2014
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	F	09/13/2012	BANK of AMERICA SEC		3,114,540	3,000,000	2,986,800	2,988,947	0	976	0	976	0	2,989,923	0	124,617	124,617	145,635	10/07/2019
45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		4,224,000	4,224,000	4,224,000	4,224,000	0	0	0	0	0	4,224,000	0	0	0	108,035	04/01/2019
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	10/16/2012	Various		3,345,663	3,676,000	3,358,403	3,365,641	0	24,155	0	24,155	0	3,389,796	0	(44,133)	(44,133)	347,674	02/15/2019
63938N-AA-2	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		2,236,595	2,223,000	2,238,270	2,237,020	0	(424)	0	(424)	0	2,236,595	0	0	0	91,961	04/

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
10623P-DQ-0	BRAZOS		01/01/2012	Income ReClass									0					0	16,198	01/01/9999	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,603,051,323	1,636,894,227	1,587,810,151	1,586,336,791	2,182,510	3,429,901	2,931,042	2,681,369	0	1,588,481,186	0	14,570,124	14,570,124	66,081,213	XXX	
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		5,000,000	5,000,000	5,318,350	5,101,816	0	(26,880)	0	(26,880)	0	5,074,935	0	(74,935)	(74,935)	207,188	06/07/2036	
056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		02/28/2012	SEAPORT GROUP LLC		5,100,000	5,000,000	5,167,100	5,155,127	0	(671)	0	(671)	0	5,154,456	0	(54,456)	(54,456)	91,094	05/23/2036	
065912-AA-5	BANK OF AMERICA CORP 7.700% 12/31/26		11/05/2012	Call 101.8893		2,234,432	2,193,000	2,383,879	2,233,995	0	(7,295)	0	(7,295)	0	2,226,700	0	7,732	7,732	143,063	12/31/2026	
073294-AA-8	BB&T CAPITAL TRUST IV 6.820% 06/12/57		07/20/2012	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	144,546	06/12/2057	
17311H-20-9	CITIGROUP CAPITAL XVII		05/10/2012	Various		4,137,450	169,183	3,417,497	3,417,497	0	(369)	0	(369)	0	3,417,127	0	720,323	720,323	67,145	03/15/2067	
92978U-20-7	WACHOVIA CAP TRUST IV 6.024%		02/22/2012	INSTINET		5,558,123	220,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	58,123	58,123	0	03/01/2067	
12479B-AA-0	03/29/49	R	07/13/2012	CITIGROUP GLOBAL MKTS		9,600,000	10,000,000	10,123,610	10,081,198	0	0	0	0	0	10,081,198	0	(481,198)	(481,198)	502,837	03/29/2049	
225448-AA-7	CREDIT SUISSE GUERNSEY 5.860% 05/15/17	F	03/22/2012	TENDER OFFER		9,800,000	10,000,000	3,500,643	4,411,149	0	0	0	0	0	4,411,149	0	5,388,851	5,388,851	206,728	05/15/2017	
4899999	Subtotal - Bonds - Hybrid Securities					44,930,005	36,082,183	38,911,079	39,400,782	0	(35,215)	0	(35,215)	0	39,365,565	0	5,564,440	5,564,440	1,362,601	XXX	
8399997	Total - Bonds - Part 4					1,885,359,290	1,897,860,064	1,865,386,462	1,863,965,964	2,475,175	1,088,571	2,931,042	632,704	0	1,864,061,699	0	21,297,578	21,297,578	71,463,487	XXX	
8399998	Total - Bonds - Part 5					494,136,811	489,855,746	493,289,755		0	(2,141,949)	0	(2,141,949)	0	491,147,814	0	2,988,996	2,988,996	5,079,839	XXX	
8399999	Total - Bonds					2,379,496,101	2,387,715,810	2,358,676,217	1,863,965,964	2,475,175	(1,053,378)	2,931,042	(1,509,245)	0	2,355,209,513	0	24,286,574	24,286,574	76,543,326	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998	Total - Preferred Stocks - Part 5					2,340	XXX	16,763		0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	XXX	
8999999	Total - Preferred Stocks					2,340	XXX	16,763	0	0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	XXX	
126650-10-0	CVS CORP		11/12/2012	BNY CONVERG-SOFT	86,505,000	3,993,526		2,931,654	3,527,674	(596,019)	0	0	(596,019)	0	2,931,654	0	1,061,872	1,061,872	56,228	0	
24702R-10-1	DELL INC		02/16/2012	BNY CONVERG-SOFT	89,112,000	1,600,159		1,507,775	1,303,709	204,066	0	0	204,066	0	1,507,775	0	92,383	92,383	0	0	
527288-10-4	LEUCADIA NATIONAL CORP		01/09/2012	INSTINET	1,183,000	28,491		0	26,901	(26,901)	0	0	0	0	0	0	28,491	28,491	0	0	
812350-10-6	SEARS HOLDINGS CORP		02/14/2012	BNY CONVERG-SOFT	25,092,000	1,213,085		764,249	764,249	0	0	0	0	0	764,249	0	448,835	448,835	0	0	
812350-10-6	SEARS HOLDINGS CORP		01/03/2012	Spin Off	0,000	33,174		33,174	33,174	0	0	0	0	0	33,174	0	0	0	0	0	
292505-10-4	ENCANA CORP	A	08/07/2012	Various	69,160,000	1,420,343		2,226,475	1,281,535	944,940	0	0	944,940	0	2,226,475	0	(806,131)	(806,131)	27,664	0	
06738E-20-4	BARCLAYS PLC-SPONS ADR	F	03/22/2012	BNY CONVERG-SOFT	168,018,000	2,546,586		2,909,433	1,846,518	1,062,915	0	0	1,062,915	0	2,909,433	0	(362,847)	(362,847)	31,509	0	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					10,835,364	XXX	10,372,760	8,783,760	1,589,001	0	0	1,589,001	0	10,372,760	0	462,603	462,603	115,401	XXX	
9799997	Total - Common Stocks - Part 4					10,835,364	XXX	10,372,760	8,783,760	1,589,001	0	0	1,589,001	0	10,372,760	0	462,603	462,603	115,401	XXX	
9799998	Total - Common Stocks - Part 5					28,966	XXX	16,411		0	0	0	0	0	16,411	0	12,555	12,555	0	XXX	
9799999	Total - Common Stocks					10,864,330	XXX	10,389,171	8,783,760	1,589,001	0	0	1,589,001	0	10,389,171	0	475,158	475,158	115,401	XXX	
9899999	Total - Preferred and Common Stocks					10,866,670	XXX	10,405,934	8,783,760	1,589,001	0	0	1,589,001	0	10,405,934	0	460,734	460,734	115,401	XXX	
9999999	Totals					2,390,362,771	XXX	2,369,082,151	1,872,749,724	4,064,176	(1,053,378)	2,931,042	79,756	0	2,365,615,447	0	24,747,308	24,747,308	76,658,727	XXX	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Interest Capitalization	12/11/2012	Paydown	633	633	633	633	.0	.0	.0	.0	.0	.0	.0	.0	.10	.0
36176F-2W-7	G2 #765189 4.561% 07/01/42		05/03/2012	KNIGHT LIBERTAS LLC	11/01/2012	Paydown	53,174	59,297	53,174	53,174	.0	(6,123)	.0	(6,123)	.0	.0	.0	.0	.897	.162
36176F-2W-7	G2 #765189 4.561% 07/01/42		10/01/2012	Interest Capitalization	10/01/2012	Paydown	513	513	513	513	.0	.0	.0	.0	.0	.0	.0	.0	.4	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		01/01/2012	Interest Capitalization	02/01/2012	Paydown	346	346	346	346	.0	.0	.0	.0	.0	.0	.0	.0	.1	.0
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON	10/01/2012	Paydown	125,324	139,734	125,324	125,324	.0	(14,410)	.0	(14,410)	.0	.0	.0	.0	1,469	.235
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization	10/01/2012	Paydown	490	490	490	490	.0	.0	.0	.0	.0	.0	.0	.0	.3	.0
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		09/11/2012	BARCLAYS	12/01/2012	Paydown	79,358	89,724	79,358	79,358	.0	(10,366)	.0	(10,366)	.0	.0	.0	.0	.532	.139
36230R-MV-5	G2 POOL # 756672 4.851% 05/20/61		11/01/2012	Interest Capitalization	12/01/2012	Paydown	95	95	95	95	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
36230R-NJ-6	G2 #756703 4.565% 11/21/61		12/01/2012	Interest Capitalization	12/11/2012	Paydown	7,267	7,267	7,267	7,267	.0	.0	.0	.0	.0	.0	.0	.0	.91	.0
36230U-YF-0	G2 4.684% 09/01/46		10/01/2012	Interest Capitalization	12/01/2012	Paydown	5,287	5,287	5,287	5,287	.0	.0	.0	.0	.0	.0	.0	.0	.113	.0
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		10/01/2012	Interest Capitalization	12/01/2012	Paydown	17,465	17,465	17,465	17,465	.0	.0	.0	.0	.0	.0	.0	.0	.393	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2012	Interest Capitalization	12/01/2012	Paydown	1,837	1,837	1,837	1,837	.0	.0	.0	.0	.0	.0	.0	.0	.29	.0
690353-NE-3	OPIC Var Rate Note 0.170% 12/17/12		01/24/2012	MERRILL LYNCH-NY--FX INC	10/15/2012	Redemption	100.0000	441,785	441,785	441,785	.0	.0	.0	.0	.0	.0	.0	.0	.555	.9
690353-RV-1	OPIC US Agency Floating MTN 0.170%		08/03/2012	MELLON CAPITAL MKT	11/14/2012	MELLON CAPITAL MKT	35,000,000	35,000,000	35,000,000	35,000,000	.0	.0	.0	.0	.0	.0	.0	.0	27,533	9,247
690353-RV-1	OPIC US Agency Floating MTN 0.170%		12/16/19	MERRILL LYNCH-NY--FX INC	12/14/2012	MERRILL LYNCH-NY--FX INC	6,000,000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	.0	.0	.0	2,469	1,775
690353-UV-7	OPIC VRDN 0.170% 06/15/17		01/24/2012	MELLON CAPITAL MKT	03/20/2012	MELLON CAPITAL MKT	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.534	.0
690353-UX-3	OPIC AGENCY 0.170% 01/15/21		02/15/2012	MELLON CAPITAL MKT	03/07/2012	MELLON CAPITAL MKT	7,500,000	7,500,000	7,500,000	7,500,000	.0	.0	.0	.0	.0	.0	.0	.0	.627	.0
912810-QX-9	U S TREASURY 2.750% 08/15/42		10/19/2012	Various	11/02/2012	MORGAN STANLEY FIXED INC	6,600,000	6,331,023	6,339,094	6,331,222	.0	.199	.0	.199	.0	.0	.0	.0	7,871	33,404
912828-TJ-9	U S TREASURY 1.625% 08/15/22		10/24/2012	Various	12/12/2012	Various	48,000,000	47,443,242	47,953,750	47,448,640	.0	5,398	.0	5,398	.0	.0	505,110	505,110	214,297	142,717
912828-TN-0	U S TREASURY 1.000% 08/31/19		09/18/2012	Various	12/06/2012	Various	30,375,000	29,960,820	30,369,500	29,973,835	.0	13,015	.0	13,015	.0	.0	395,665	395,665	62,992	15,701
912828-TQ-3	U S TREASURY 0.250% 09/30/14		10/12/2012	MORGAN STANLEY FIXED INC	10/16/2012	MORGAN STANLEY FIXED INC	18,000,000	17,995,781	17,994,375	17,995,799	.0	.18	.0	.18	.0	.0	(1,424)	(1,424)	2,225	1,854
912828-TS-9	U S TREASURY 0.625% 09/30/17		10/25/2012	MORGAN STANLEY FIXED INC	11/14/2012	GOLDMAN SACHS	15,000,000	14,941,797	15,004,688	14,942,516	.0	.719	.0	.719	.0	.0	62,171	62,171	11,590	4,121
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/07/2012	Various	11/21/2012	Various	23,400,000	23,391,984	23,397,109	23,392,334	.0	.350	.0	.350	.0	.0	4,775	4,775	2,306	1,305
912828-TW-0	U S TREASURY 0.750% 10/31/17		10/31/2012	BARCLAYS	11/28/2012	DEUTSCHE BANK	17,000,000	17,003,984	17,100,938	17,004,829	.0	.845	.0	.845	.0	.0	96,109	96,109	10,214	352
0599999. Subtotal - Bonds - U.S. Governments							210,608,574	209,333,104	210,393,028	209,322,749	.0	(10,355)	.0	(10,355)	.0	.0	1,070,277	1,070,277	379,357	211,021
448814-BU-0	HYDRO-QUEBEC 1.375% 06/19/17	A	06/12/2012	NATIONAL BANK OF CANADA	12/14/2012	NATIONAL BANK OF CANADA	5,000,000	4,994,200	5,064,900	4,994,754	.0	.554	.0	.554	.0	.0	.70,146	.70,146	33,993	.0
1099999. Subtotal - Bonds - All Other Governments							5,000,000	4,994,200	5,064,900	4,994,754	.0	.554	.0	.554	.0	.0	70,146	70,146	33,993	.0
01757L-CL-8	ALLEN CO OH HOSP 0.180% 10/01/31		04/26/2012	MERRILL LYNCH-NY--FX INC	06/04/2012	MERRILL LYNCH-NY--FX INC	10,200,000	10,200,000	10,200,000	10,200,000	.0	.0	.0	.0	.0	.0	.0	.0	3,526	1,419
01F030-4A-3	FINMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL	09/14/2012	RBS GREENWICH CAPITAL	15,070,513	15,339,934	15,339,934	15,339,934	.0	.0	.0	.0	.0	.0	.0	.0	49,450	18,838
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550%		05/10/2012	BARCLAYS	11/15/2012	Call	1,600,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	.0	.0	.0	4,800	.0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550%		11/15/2012	BARCLAYS	11/15/2012	Redemption	100.0000	4,400,000	4,400,000	4,400,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200		10/23/2012	AMHERST SECURITIES GROUP	12/15/2012	Paydown	37,465	37,699	37,465	37,465	.0	(234)	.0	(234)	.0	.0	.0	.0	.62	.60
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/12/2012	CREDIT SUISSE FIRST BOSTON	12/01/2012	Paydown	48,641	52,381	48,641	48,641	.0	(3,739)	.0	(3,739)	.0	.0	.0	.0	.716	.115
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/13/2012	WELLS FARGO	12/01/2012	Paydown	43,811	47,453	43,811	43,811	.0	(3,642)	.0	(3,642)	.0	.0	.0	.0	.636	.103
3128HX-I7-6	FREDDIEMAC STRIP 270 SER 270 CL 300		07/24/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	84,891	88,220	84,891	84,891	.0	(3,329)	.0	(3,329)	.0	.0	.0	.0	.529	.205
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/19/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	956,613	983,368	956,613	956,613	.0	(26,755)	.0	(26,755)	.0	.0	.0	.0	8,069	1,063
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS	12/01/2012	Paydown	979,353	1,013,937	979,353	979,353	.0	(34,583)	.0	(34,583)	.0	.0	.0	.0	7,434	.979
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	Various	12/01/2012	Various	1,708,476	1,736,505	1,708,476	1,708,476	.0	(28,030)	.0	(28,030)	.0	.0	.0	.0	19,145	1,898
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	Various	12/01/2012	Various	2,066,079	2,099,007	2,066,079	2,066,079	.0	(32,928)	.0	(32,928)	.0	.0	.0	.0	24,614	2,296
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial	12/01/2012	Paydown	303,017	327,353	303,017	303,017	.0	(24,336)	.0	(24,336)	.0	.0	.0	.0	5,585	.707
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		01/17/2012	STIFEL NICHOLAS	12/01/2012	Paydown	690,391	752,957	690,391	690,391	.0	(62,567)	.0	(62,567)	.0	.0	.0	.0	13,884	2,225
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/29/2012	DEUTSCHE BANK	12/01/2012	Paydown	86,760	88,251	86,760	86,760	.0	(1,491)	.0	(1,491)	.0	.0	.0	.0	.556	.24
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP	12/01/2012	Paydown	116,298	119,460	116,298	116,298	.0	(3,162)	.0	(3,162)	.0	.0	.0	.0	.652	.242
3137AC-2A-6	FHR 3875 CG 4.000% 06/15/26		01/03/2012	KEY BANC-MCDONALD	03/01/2012	Paydown	52,480	52,603	52,480	52,480	.0	(123)	.0	(123)	.0	.0	.0	.0	.210	.17
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	5,576,962	5,911,580	5,576,962	5,576,962	.0	(334,618)	.0	(334,618)	.0	.0	.0	.0	51,635	20,914
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		05/31/2012	KGS-ALPHA CAPITAL MARKETS	12/01/2012	Paydown	2,137,604	2,215,092	2,137,604	2,137,604	.0	(77,488)	.0	(77,488)	.0	.0	.0	.0	13,072	713
3137AK-KD-2	FHMS K705 X1 1.761% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON	12/01/2012	Paydown	.0	15,141	.0	.0	.0	(15,141)	.0	(15,141)	.0	.0	.0	.0	1,391	.48
3137AL-6W-4	FHMS K706 X1 1.594% 10/25/18		04/13/2012	WELLS FARGO	12/01/2012	Paydown	.0	22,720	.0	.0	.0	(22,720)	.0	(22,720)	.0	.0	.0	.0	1,506	.196
3137AN-MP-7	FHR K707 X1 1.559% 01/25/47		04/17/2012	BANK of AMERICA SEC	12/01/2012	Paydown	.0	7,737	.0	.0	.0	(7,737)	.0	(7,737)	.0	.0	.0	.0	.575	.98
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		05/23/2012	CRT CAPITAL GROUP LLC	12/01/2012	Paydown	548,262	595,807	548,262	548,262	.0	(47,545)	.0	(47,545)	.0	.0	.0	.0	7,510	1,706
3137AP-PA-2	FHLMC K018 1.466% 01/25/22		05/08/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	.0	16,391	.0	.0	.0	(16,391)	.0	(16,391)	.0	.0	.0	.0	.847	.150

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137AQ-VX-3	FHMS K709 X1 1.546% 03/25/19		06/15/2012	WELLS FARGO	12/01/2012	Paydown	.0	21,754	.0	.0	.0	(21,754)	.0	(21,754)	.0	.0	.0	.0	1,291	290
3137AS-NK-6	FHMS K019 X1 1.750% 03/25/22		07/31/2012	BARCLAYS	12/01/2012	Paydown	.0	14,401	.0	.0	.0	(14,401)	.0	(14,401)	.0	.0	.0	.0	451	80
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	1,245,750	1,268,020	1,245,750	1,245,750	.0	(22,271)	.0	(22,271)	.0	.0	.0	.0	4,478	1,557
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		04/25/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	1,569,881	1,600,910	1,569,881	1,569,881	.0	(31,030)	.0	(31,030)	.0	.0	.0	.0	16,714	1,744
	FNMA A08746 POOL # A08746																			
3138MO-WG-1	2.500% 08/01/27		06/29/2012	Various	12/01/2012	Various	1,886,102	1,944,379	1,886,102	1,886,102	.0	(58,278)	.0	(58,278)	.0	.0	.0	.0	15,831	2,096
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		02/02/2012	R W PRESSPRICH & CO INC	12/01/2012	Paydown	255,937	289,849	255,937	255,937	.0	(33,912)	.0	(33,912)	.0	.0	.0	.0	7,168	256
	FREDDIE MAC - CMO 2531 Z 5.500%																			
31393G-3L-6	12/15/32		04/01/2012	Interest Capitalization	12/01/2012	Paydown	24,756	24,756	24,756	24,756	.0	.0	.0	.0	.0	.0	.0	.0	717	.0
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		08/14/2012	Various	12/01/2012	Various	2,314,560	2,314,560	2,314,560	2,314,560	.0	(261,473)	.0	(261,473)	.0	.0	.0	.0	26,218	5,658
31395K-GE-7	FHR 2904 CA 5.000% 04/15/19		10/01/2012	GX CLARKE	12/01/2012	Paydown	58,178	59,850	58,178	58,178	.0	(1,673)	.0	(1,673)	.0	.0	.0	.0	345	24
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		04/11/2012	STEPHENS INC.	12/01/2012	Paydown	91,255	95,076	91,255	91,255	.0	(3,821)	.0	(3,821)	.0	.0	.0	.0	3,043	228
31396Q-6F-1	FNMR 2009-69 PB 5.000% 09/25/39		08/23/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	5,003,818	5,438,524	5,003,818	5,003,818	.0	(434,707)	.0	(434,707)	.0	.0	.0	.0	52,847	18,764
31398F-JR-3	FNMR 2009-80 EJ 4.500% 03/25/27		06/19/2012	STEPHENS INC.	12/01/2012	Paydown	101,743	104,954	101,743	101,743	.0	(3,211)	.0	(3,211)	.0	.0	.0	.0	1,382	267
31417C-SN-6	FNCI # AB5924 3.000% 08/01/42		08/03/2012	Various	12/01/2012	Various	376,681	390,688	376,681	376,681	.0	(14,008)	.0	(14,008)	.0	.0	.0	.0	2,320	377
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		06/07/2012	STEPHENS INC.	12/01/2012	Paydown	56,415	59,606	56,415	56,415	.0	(3,191)	.0	(3,191)	.0	.0	.0	.0	504	88
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		04/13/2012	KNIGHT LIBERTAS LLC	12/01/2012	Paydown	102,506	102,506	102,506	102,506	.0	.0	.0	.0	.0	.0	.0	.0	987	165
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		11/01/2012	Interest Capitalization	12/01/2012	Paydown	489	489	489	489	.0	.0	.0	.0	.0	.0	.0	.0	3	.0
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		08/14/2012	Various	12/01/2012	Various	541,618	581,529	541,618	541,618	.0	(39,911)	.0	(39,911)	.0	.0	.0	.0	4,627	969
38378A-2S-9	GNMA 2011-166 PC 4.000% 12/20/41		08/14/2012	CITIGROUP GLOBAL MKTS	10/18/2012	Capital Distribution	.0	127,031	126,802	126,802	.0	(229)	.0	(229)	.0	.0	.0	.0	.0	.0
38378B-DY-2	GNR 2012-22 IO 1.678% 02/01/27		02/16/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	.0	37,730	.0	.0	.0	(37,730)	.0	(37,730)	.0	.0	.0	.0	3,082	520
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/10/2012	KGS-ALPHA CAPITAL MARKETS	12/01/2012	Paydown	11,711	13,330	11,711	11,711	.0	(1,619)	.0	(1,619)	.0	.0	.0	.0	.73	14
38378B-TK-5	GNR 2012-53 IO 1.086% 03/16/47		05/01/2012	NOMURA SECURITIES INTERNATIONA	12/01/2012	Paydown	.0	91,798	.0	.0	.0	(91,798)	.0	(91,798)	.0	.0	.0	.0	4,218	105
45505R-BN-4	0.530% 05/01/34		09/04/2012	J P MORGAN SEC FIXED INC	12/03/2012	Redemption	100,0000	7,000,000	7,000,000	7,000,000	.0	.0	.0	.0	.0	.0	.0	.0	11,189	.0
	KENTUCKY ST HSG CORP HSG REVEN 4.250%																			
49130T-PR-1	07/01/33		06/06/2012	CITIGROUP GLOBAL MKTS	09/01/2012	Redemption	100,0000	155,000	155,000	155,000	.0	(5,754)	.0	(5,754)	.0	.0	.0	.0	.711	.0
67560Q-BC-0	OHFA WRDN 0.190% 09/01/36		11/14/2012	CITIGROUP GLOBAL MKTS	12/31/2012		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	.0	.0	.0	6,555	4,361
3199999. Subtotal - Bonds - U.S. Special Revenues							77,504,016	79,727,435	77,900,239	77,900,239	.0	(1,827,202)	.0	(1,827,202)	.0	.0	.0	.0	381,158	91,579
017363-AE-2	ALLEGHENY ENERGY SUPPLY 8.250%		04/15/12	US BANCORP	04/15/2012	Maturity	220,000	220,477	220,000	220,000	.0	(477)	.0	(477)	.0	.0	.0	.0	9,075	8,520
02528Q-AA-9	ACAR 2012-1 A1 1.960% 01/15/14		02/15/2012	WELLS FARGO	11/15/2012	Paydown	200,000	199,999	200,000	200,000	.0	.1	.0	.1	.0	.0	.0	.0	1,460	.0
02581F-YH-6	AMERICAN EXPRESS CENTURION 5.550%		05/15/2012	CORTVIEW CAPITAL SECURITIES LL	07/10/2012	CORTVIEW CAPITAL SECURITIES LL	155,000	158,157	157,031	156,992	.0	(1,166)	.0	(1,166)	.0	.0	39	39	2,055	741
02666Q-B6-9	AMERICAN HONDA FINANCE 4.625% 04/02/13		02/03/2012	CORTVIEW CAPITAL SECURITIES LL	03/13/2012	Various	565,000	590,256	589,325	588,765	.0	(1,490)	.0	(1,490)	.0	.0	560	560	10,928	9,146
03063E-AF-4	AMCAR 2007-CM A4B 0.293% 04/07/14		02/23/2012	WELLS FARGO	04/06/2012	Paydown	321,175	321,037	321,175	321,175	.0	138	.0	138	.0	.0	.0	.0	171	67
03064C-AD-2	AMCAR 2010-1 B 3.720% 11/17/14		03/23/2012	NOMURA SECURITIES INTERNATIONA	12/15/2012	Paydown	145,375	147,863	145,375	145,375	.0	(2,487)	.0	(2,487)	.0	.0	.0	.0	3,161	195
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750%		06/15/18	Tax Free Exchange	09/12/2012	BARCLAYS	1,943,000	2,007,113	2,086,296	2,000,204	.0	(6,909)	.0	(6,909)	.0	.0	86,092	86,092	128,454	38,253
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		04/27/2012	GLEACHER & CO SEC INC	12/01/2012	Paydown	30,122	31,596	30,122	30,122	.0	(1,474)	.0	(1,474)	.0	.0	.0	.0	623	4
06052D-AD-7	BAAT SER 20091A CL A4 3.520% 06/15/16		05/15/2012	BANK of AMERICA SEC	12/15/2012	Paydown	212,973	215,102	212,973	212,973	.0	(2,130)	.0	(2,130)	.0	.0	.0	.0	2,381	62
06052F-AD-2	BAAT 2009-2A A4 3.030% 10/15/16		05/02/2012	CREDIT SUISSE FIRST BOSTON	12/15/2012	Paydown	181,536	183,309	181,536	181,536	.0	(1,773)	.0	(1,773)	.0	.0	.0	.0	2,009	336
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		04/19/2012	MORGAN STANLEY FIXED INC	12/01/2012	Paydown	112,335	117,759	112,335	112,335	.0	(5,424)	.0	(5,424)	.0	.0	.0	.0	3,841	578
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		02/24/2012	CORTVIEW CAPITAL SECURITIES LL	07/05/2012	CORTVIEW CAPITAL SECURITIES LL	500,000	550,745	544,355	543,229	.0	(7,516)	.0	(7,516)	.0	.0	1,126	1,126	12,477	2,197
10075E-AW-8	BOSTON GAS COMPANY 6.800% 11/30/12		01/18/2012	CORTVIEW CAPITAL SECURITIES LL	01/19/2012	CORTVIEW CAPITAL SECURITIES LL	650,000	678,321	679,933	678,229	.0	(91)	.0	(91)	.0	.0	1,703	1,703	13,874	13,751
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		01/12/2012	CORTVIEW CAPITAL SECURITIES LL	03/19/2012	LL	300,000	313,170	315,006	311,860	.0	(1,310)	.0	(1,310)	.0	.0	3,146	3,146	6,934	4,108
126673-W2-4	CIVL 2005-6 M1 0.700% 12/25/35		04/17/2012	BARCLAYS	12/25/2012	Paydown	79,226	79,226	79,226	79,226	.0	.0	.0	.0	.0	.0	.0	.0	237	40
12667F-SE-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/23/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	482,105	425,457	482,105	482,105	.0	56,647	.0	56,647	.0	.0	.0	.0	10,535	1,898
12667G-X0-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		10/01/2012	Interest Capitalization	10/01/2012	RBS GREENWICH CAPITAL	97,296	97,296	86,168	97,296	.0	.0	.0	.0	.0	.0	(11,128)	(11,128)	2,003	.0
13056R-AA-4	CRART 2012-1 A 1.180% 08/15/17		11/02/2012	CREDIT SUISSE FIRST BOSTON	12/08/2012	Paydown	21,769	21,767	21,769	21,769	.0	.2	.0	.2	.0	.0	.0	.0	15	.0
13974X-AB-8	CAPITAL AUTO 2008-A B 6.890% 01/15/15		03/22/2012	CITIGROUP GLOBAL MKTS	12/15/2012	Paydown	72,673	76,167	72,673	72,673	.0	(3,495)	.0	(3,495)	.0	.0	.0	.0	3,673	181

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13974Y-AB-6	CARAT 2008-2 B 6.460% 12/15/14		09/19/2012	J P MORGAN SEC FIXED INC	12/15/2012	Paydown	106,968	109,057	106,968	106,968	0	(2,089)	0	(2,089)	0	0	0	0	1,427	173
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		04/30/2012	RBS GREENWICH CAPITAL	12/15/2012	Paydown	150,279	150,279	150,279	150,279	0	2	0	2	0	0	0	0	1,041	0
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange	08/07/2012	UBS WARBURG	2,413,000	2,413,000	2,545,715	2,413,000	0	0	0	0	0	0	132,715	132,715	129,950	25,990
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS	08/08/2012	Tax Free Exchange	942,000	942,000	942,000	942,000	0	0	0	0	0	0	0	0	28,531	0
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS	08/08/2012	Tax Free Exchange	5,693,000	5,693,000	5,693,000	5,693,000	0	0	0	0	0	0	0	0	172,431	0
200476-AJ-8	COMM 2007-FL14 AJ 0.389% 06/15/22		07/06/2012	JEFFERIES & CO	12/15/2012	Paydown	84,055	79,642	84,055	84,055	0	4,413	0	4,413	0	0	0	0	161	26
20826F-AB-2	CONOCOPHIL CO 1.050% 12/15/17		12/04/2012	BANK of AMERICA SEC	12/17/2012	CITIGROUP GLOBAL MKTS	3,800,000	3,791,298	3,787,308	3,791,351	0	53	0	53	0	0	(4,043)	(4,043)	1,330	0
23305X-AS-0	DBUBS 2011-LC2A A1FL 1.559% 07/12/44		10/04/2012	Various	12/12/2012	Paydown	3,381	3,479	3,381	3,381	0	(98)	0	(98)	0	0	0	0	9	4
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		04/17/2012	RBS GREENWICH CAPITAL	12/15/2012	Paydown	133,928	133,928	133,928	133,928	0	8	0	8	0	0	0	0	492	0
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		12/14/2012	HAPOALIM SECURITIES	12/14/2012	MORGAN STANLEY FIXED INC	250,000	258,565	258,810	258,565	0	0	0	0	0	0	245	245	2,776	2,776
24422E-RS-0	JOHN DEERE CAPITAL 0.950% 06/29/15		06/26/2012	DEUTSCHE BANK	06/26/2012	UBS WARBURG	3,000,000	2,999,190	3,002,760	2,999,190	0	0	0	0	0	0	3,570	3,570	0	0
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK of AMERICA SEC	03/05/2012	Various	5,000,000	4,997,900	5,006,490	4,997,900	0	0	0	0	0	0	8,590	8,590	0	0
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK of AMERICA SEC	05/15/2012	Tax Free Exchange	5,000,000	4,997,900	4,997,722	4,997,722	0	(178)	0	(178)	0	0	0	0	35,361	0
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange	05/21/2012	BANK of AMERICA SEC	2,000,000	1,999,089	1,979,860	1,999,087	0	(2)	0	(2)	0	0	(19,227)	(19,227)	16,044	14,144
25468P-CW-4	DISNEY 2.350% 12/01/22		11/27/2012	CITIGROUP GLOBAL MKTS	12/18/2012	RBS GREENWICH CAPITAL	1,000,000	992,320	997,790	992,352	0	32	0	32	0	0	5,438	5,438	1,371	0
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS	10/17/2012	Tax Free Exchange	1,817,000	1,835,170	1,834,746	1,834,746	0	(424)	0	(424)	0	0	0	0	35,249	23,577
26441Y-AR-8	DUKE REALTY CORP 6.250% 05/15/13		05/31/2012	DA DAVIDSON	09/27/2012	LL	200,000	207,688	206,646	205,056	0	(2,632)	0	(2,632)	0	0	1,590	1,590	4,757	694
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		05/18/2012	FTN FINANCIAL SECURITIES	10/19/2012	KEY BANK-MCDONALD	2,000,000	2,251,580	2,319,960	2,239,665	0	(11,915)	0	(11,915)	0	0	80,295	80,295	78,956	42,044
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		02/15/2012	SUNTRUST	04/02/2012	CORTVIEW CAPITAL SECURITIES	150,000	153,948	153,380	153,160	0	(788)	0	(788)	0	0	220	220	1,833	825
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		02/15/2012	SUNTRUST	10/01/2012	Maturity	350,000	359,212	350,000	350,000	0	(9,212)	0	(9,212)	0	0	0	0	13,689	1,925
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		01/04/2012	CORTVIEW CAPITAL SECURITIES LL	05/15/2012	Various	320,000	336,342	335,763	333,023	0	(3,320)	0	(3,320)	0	0	2,740	2,740	6,257	427
29273R-AL-3	ENERGY TRANSFER PARTNERS 8.500% 04/15/14		01/11/2012	CORTVIEW CAPITAL SECURITIES LL	04/26/2012	Various	358,000	406,455	406,135	401,343	0	(5,112)	0	(5,112)	0	0	4,792	4,792	15,159	7,777
293791-AN-9	ENTERPRISE PRODUCTS 5.600% 10/15/14		11/07/2012	CORTVIEW CAPITAL SECURITIES LL	11/16/2012	CORTVIEW CAPITAL SECURITIES LL	500,000	544,860	544,665	544,345	0	(515)	0	(515)	0	0	320	320	2,800	2,178
29379V-AK-9	ENTERPRISE PRODUCTS OPER 5.900% 04/15/13		04/26/2012	Various	04/26/2012	Various	258,000	270,167	270,619	270,150	0	(17)	0	(17)	0	0	469	469	2,903	2,878
29382P-AD-1	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS	12/31/2012	Call 103.0000	386,000	418,810	397,580	416,523	0	(2,287)	0	(2,287)	0	0	(18,943)	(18,943)	14,073	5,160
313309-AJ-5	FEDERAL EXPRESS CORP 9.650% 06/15/12		06/12/2012	CORTVIEW CAPITAL SECURITIES LL	06/15/2012	Maturity	250,000	250,190	250,000	250,000	0	(190)	0	(190)	0	0	0	0	12,063	11,861
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/06/2012	BANK of AMERICA SEC	08/27/2012	Tax Free Exchange	8,056,000	8,021,790	8,022,843	8,022,843	0	1,053	0	1,053	0	0	0	0	176,784	0
34528P-AF-9	FORDO 2009-A A4 6.070% 05/15/14		03/27/2012	CITIGROUP GLOBAL MKTS	12/15/2012	Paydown	182,118	186,983	182,118	182,118	0	(4,866)	0	(4,866)	0	0	0	0	4,314	461
346091-AZ-4	FOREST OIL CORPORATION 7.500% 06/15/19		05/29/2012	BANK of AMERICA SEC	09/25/2012	CREDIT AGRICOLE SECURITIES	469,000	433,825	470,173	434,964	0	1,139	0	1,139	0	0	35,209	35,209	26,730	15,679
346091-BF-7	FOREST OIL CORPORATION 7.500% 09/15/20		09/25/2012	CREDIT AGRICOLE SECURITIES	11/20/2012	Various	469,000	470,173	476,398	470,089	0	(83)	0	(83)	0	0	6,308	6,308	6,742	1,075
361849-DL-3	GIMACC 1998-C1 F 6.894% 05/15/30		04/02/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	182,087	184,420	182,087	182,087	0	(2,333)	0	(2,333)	0	0	0	0	7,567	141
37186Q-AD-1	GENESIS HEALTH LOAN 0.209% 12/31/18		12/01/2012	BARCLAYS	12/27/2012	Redemption 100.0000	1,615,385	1,518,462	1,615,385	1,615,385	0	96,923	0	96,923	0	0	0	0	6,147	0
37331N-AA-9	GEORGIA-PACIFIC LLC 8.250% 05/01/16		05/29/2012	BARCLAYS	12/14/2012	Call 100.0000	250,000	275,313	250,000	266,559	0	(8,753)	0	(8,753)	0	0	(16,559)	(16,559)	30,239	1,719
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		05/01/2012	CORTVIEW CAPITAL SECURITIES LL	11/01/2012	LL	560,000	595,130	596,400	586,129	0	(9,002)	0	(9,002)	0	0	10,272	10,272	18,760	1,643
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		03/19/2012	US BANCORP	05/22/2012	CORTVIEW CAPITAL SECURITIES LL	375,000	381,206	381,360	380,434	0	(772)	0	(772)	0	0	926	926	2,865	1,060
41987Q-AX-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		01/05/2012	CORTVIEW CAPITAL SECURITIES LL	04/24/2012	CORTVIEW CAPITAL SECURITIES LL	300,000	330,087	330,486	326,318	0	(3,769)	0	(3,769)	0	0	4,168	4,168	10,687	4,883
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		09/27/2012	CORTVIEW CAPITAL SECURITIES LL	12/03/2012	CORTVIEW CAPITAL SECURITIES LL	250,000	264,015	262,268	261,956	0	(2,059)	0	(2,059)	0	0	311	311	6,709	4,198
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK	10/19/2012	Tax Free Exchange	1,807,000	1,960,595	1,957,938	1,957,938	0	(2,657)	0	(2,657)	0	0	0	0	34,797	20,730
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange	06/08/2012	DEUTSCHE BANK	260,000	260,000	269,100	260,000	0	0	0	0	0	0	9,100	9,100	9,802	4,020

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17 INTERNATIONAL TRANSMISSIONS 4.450% 07/15/13		12/04/2012	BANK of AMERICA SEC	12/17/2012	MORGAN STANLEY FIXED INC CORTVIEW CAPITAL SECURITIES	3,000,000	2,996,820	2,996,250	2,996,831	0	11	0	11	0	0	(581)	(581)	900	0
46051M-AA-0			06/01/2012	CORTVIEW CAPITAL SECURITIES LL	06/07/2012	LL	500,000	517,945	519,185	517,677	0	(268)	0	(268)	0	0	1,508	1,508	9,085	8,715
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON	12/05/2012	LAZARD FRERES	3,710,000	3,904,775	3,867,675	3,877,115	0	(27,660)	0	(27,660)	0	0	(9,440)	(9,440)	378,343	123,280
488360-AG-3	KEMET CORP 10.500% 05/01/18		03/22/2012	BANK of AMERICA SEC	08/28/2012	Tax Free Exchange	4,218,000	4,449,990	4,429,410	4,429,410	0	(20,580)	0	(20,580)	0	0	0	0	365,384	179,617
514666-AJ-5	LAND O'LAKES INC 6.000% 11/15/22		11/07/2012	BANK of AMERICA SEC	11/07/2012	Various	3,091,000	3,091,000	3,125,599	3,091,000	0	0	0	0	0	0	34,599	34,599	0	0
525ESC-AG-1	LEHMAN BROTHERS 4.375% 12/30/16		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	154,525	154,525	154,525	0	0	0	0	0	0	0	0	0	0
52989L-AF-6	LIBBEY GLASS INC 6.875% 05/15/20		05/14/2012	Various	12/13/2012	Tax Free Exchange	1,990,000	2,007,625	2,006,133	2,006,133	0	(1,492)	0	(1,492)	0	0	0	0	77,907	0
590168-AH-3	MATS 2008-1 B 6.750% 04/15/15		01/13/2012	WELLS FARGO	10/15/2012	Paydown	250,000	254,248	250,000	250,000	0	(4,248)	0	(4,248)	0	0	0	0	7,121	188
590201-AB-5	MLFT 2008-LAQA A2 0.751% 07/09/21		08/17/2012	GOLDMAN SACHS	08/17/2012	BANK of AMERICA SEC CORTVIEW CAPITAL SECURITIES	275,000	255,750	257,297	255,750	0	0	0	0	0	0	1,547	1,547	77	77
59217E-BW-3	MET LIFE 5.125% 06/10/14 MONONGAHELA POWER CO 7.950% 12/15/13		07/09/2012	CITIGROUP GLOBAL MKTS	09/04/2012	LL CORTVIEW CAPITAL SECURITIES	650,000	698,796	698,791	695,361	0	(3,435)	0	(3,435)	0	0	3,430	3,430	7,481	2,961
610202-BM-4			02/28/2012	CORTVIEW CAPITAL SECURITIES LL	04/19/2012	LL	500,000	559,555	555,070	554,787	0	(4,768)	0	(4,768)	0	0	283	283	14,244	8,502
61205P-AJ-8	MHESA 2012-1 A1 0.811% 09/20/22 QUESTAR GAS COMPANY CORP 6.910%		04/27/2012	CITIGROUP GLOBAL MKTS	12/04/2012	Paydown	103,916	103,916	103,916	103,916	0	0	0	0	0	0	0	0	340	0
62402X-AZ-4	NATIONAL RURAL UTILITY 1.000% 02/02/15		01/10/2012	CORTVIEW CAPITAL SECURITIES LL	08/06/2012	Maturity	900,000	929,754	900,000	900,000	0	(29,754)	0	(29,754)	0	0	0	0	52,689	17,621
63743Z-IP-7	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		01/26/2012	MTSUBISHI UFJ SECURITIES	01/27/2012	JEFFERIES & CO CORTVIEW CAPITAL SECURITIES	2,050,000	2,043,481	2,049,406	2,043,481	0	0	0	0	0	0	5,925	5,925	0	0
638620-AG-9			03/14/2012	CORTVIEW CAPITAL SECURITIES LL	07/18/2012	LL	300,000	312,141	307,992	307,338	0	(4,803)	0	(4,803)	0	0	654	654	8,958	2,500
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		01/27/2012	CORTVIEW CAPITAL SECURITIES LL	12/01/2012	Paydown	587,872	548,925	587,872	587,872	0	38,947	0	38,947	0	0	0	0	14,074	0
64952W-BH-5	NEW YORK LIFE GLOBAL 0.750% 07/24/15		09/26/2012	CORTVIEW CAPITAL SECURITIES LL	09/26/2012	KGS-ALPHA CAPITAL MARKETS	500,000	500,515	500,930	500,515	0	0	0	0	0	0	415	415	677	677
655356-JM-6	NASC 1998-D6 A4 7.633% 03/15/30		05/04/2012	WELLS FARGO	07/31/2012	JEFFERIES & CO CORTVIEW CAPITAL SECURITIES	300,000	313,594	311,625	309,963	0	(3,631)	0	(3,631)	0	0	1,662	1,662	7,250	1,843
66526H-AR-9	NORTHERN IND PS 7.350% 07/08/13		09/20/2012	CORTVIEW CAPITAL SECURITIES LL	12/18/2012	LL	500,000	524,220	517,970	516,892	0	(7,328)	0	(7,328)	0	0	1,078	1,078	18,988	10,208
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		06/19/2012	CORTVIEW CAPITAL SECURITIES LL	08/21/2012	US BANCORP	150,000	158,154	157,352	156,935	0	(1,219)	0	(1,219)	0	0	416	416	4,331	2,910
67105Q-AA-3	OSL SANTA ROSA VORN 0.210% 02/01/52 ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		12/03/2012	STERN	12/14/2012	STERN	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	198	0
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		01/20/2012	CORTVIEW CAPITAL SECURITIES LL	02/03/2012	BARCLAYS	300,000	321,726	322,408	321,242	0	(484)	0	(484)	0	0	1,166	1,166	7,785	7,140
68233J-AB-0			04/27/2012	Various	06/18/2012	Call 100.0000 CORTVIEW CAPITAL SECURITIES	515,000	545,469	515,000	542,241	0	(3,228)	0	(3,228)	0	0	(27,241)	(27,241)	41,159	4,707
68268N-AA-1	ONEOK PARTNERS LP 5.900% 04/01/12		02/15/2012	WELLS FARGO	02/17/2012	LL	500,000	502,840	502,805	502,698	0	(142)	0	(142)	0	0	107	107	11,636	11,472
69349H-DP-0	PNCMA 2001-C1 F 7.150% 03/12/34 PENN VIRGINIA RESOURCE 8.375% 06/01/20		08/02/2012	KGS-ALPHA CAPITAL MARKETS	12/01/2012	Paydown	8,470	8,605	8,470	8,470	0	(135)	0	(135)	0	0	0	0	169	10
70788T-AA-5			05/11/2012	RBC/DAIN	08/03/2012	RBC/DAIN CORTVIEW CAPITAL SECURITIES	865,000	865,000	880,138	865,000	0	0	0	0	0	0	15,138	15,138	16,300	0
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO	08/07/2012	LL	3,000,000	3,006,150	3,006,270	3,006,150	0	0	0	0	0	0	120	120	56,313	56,313
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO	09/01/2012	Maturity	7,138,000	7,152,633	7,138,000	7,138,000	0	(14,633)	0	(14,633)	0	0	0	0	151,683	133,986
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		06/06/2012	WELLS FARGO	12/15/2012	Paydown	90,812	90,804	90,812	90,812	0	8	0	8	0	0	0	0	452	0
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	CRT CAPITAL GROUP LLC	11/01/2012	JEFFERIES & CO	566,000	607,035	619,770	605,989	0	(1,046)	0	(1,046)	0	0	13,781	13,781	17,214	11,976
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		04/11/2012	Southwest Securities, Inc.	12/15/2012	Paydown	82,403	82,429	82,403	82,403	0	(26)	0	(26)	0	0	0	0	445	3
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42 SERVICEMASTER COMPANY 8.000% 02/15/20		01/20/2012	CREDIT SUISSE FIRST BOSTON	12/01/2012	Paydown	2,401,058	2,400,996	2,401,058	2,401,058	0	62	0	62	0	0	0	0	42,419	4,968
81760N-AL-3			02/06/2012	Various	06/01/2012	Tax Free Exchange	1,901,000	1,924,900	1,923,789	1,923,789	0	(1,111)	0	(1,111)	0	0	0	0	45,624	0
82651T-AA-4	SRFC 2011-2A A 3.260% 05/20/28		12/06/2012	BARCLAYS	12/20/2012	Paydown	11,135	11,441	11,135	11,135	0	(306)	0	(306)	0	0	0	0	30	21
828807-CB-1	05/15/14 SOUTHEAST SUPPLY HEADER 4.850%		04/23/2012	Various	05/22/2012	LL CORTVIEW CAPITAL SECURITIES	390,000	427,991	427,485	426,943	0	(1,048)	0	(1,048)	0	0	542	542	13,102	11,773
841504-AA-1	08/15/14 SPECTRA ENERGY CAPITAL 5.900% 09/15/13		03/29/2012	CORTVIEW CAPITAL SECURITIES LL	09/14/2012	LL CORTVIEW CAPITAL SECURITIES	481,000	509,262	508,109	503,566	0	(5,696)	0	(5,696)	0	0	4,544	4,544	13,868	2,342
84755T-AB-3			04/19/2012	CORTVIEW CAPITAL SECURITIES LL	04/24/2012	LL	420,000	446,153	446,300	445,998	0	(156)	0	(156)	0	0	303	303	2,891	2,685
85171W-AA-1	SLFMT 2012-2A A 2.220% 10/25/57		07/31/2012	BANK of AMERICA SEC	12/01/2012	Paydown	26,448	26,445	26,448	26,448	0	3	0	3	0	0	0	0	145	60
85171Y-AA-7	SLFMT 2012-3A A 1.570% 12/25/59		10/18/2012	BANK of AMERICA SEC	12/01/2012	Paydown	9,692	9,691	9,692	9,692	0	1	0	1	0	0	0	0	20	10
852061-AS-9	SPRINT CORP NEXTEL 6.000% 11/15/22		11/08/2012	BANK of AMERICA SEC	11/28/2012	DEUTSCHE BANK	8,650,000	8,650,000	8,655,475	8,650,000	0	0	0	0	0	0	5,475	5,475	24,472	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange	08/03/2012	BARCLAYS	779,000	804,318	825,740	804,197	0	(120)	0	(120)	0	0	21,543	21,543	1,173	0
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange	12/19/2012	Tax Free Exchange	1,152,000	1,189,440	1,186,089	1,186,089	0	(3,351)	0	(3,351)	0	0	0	0	33,184	0
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/06/2012	Tax Free Exchange	02/23/2012	BARCLAYS CREDIT SUISSE FIRST BOSTON	1,691,000	1,679,217	1,805,143	1,679,174	0	(43)	0	(43)	0	0	125,969	125,969	8,719	1,498
87612E-BA-3	TARGET CORP 4.000% 07/01/42 COMCAST CABLE HOLDINGS 9.800% 02/01/12		06/21/2012	BARCLAYS	09/17/2012		2,000,000	1,957,180	1,994,360	1,957,249	0	69	0	69	0	0	37,111	37,111	18,667	0
879240-AN-9	TIME WARNER CABLE INC 8.250% 02/14/14		01/12/2012	Cantor Fitzgerald Fixed	02/01/2012	Maturity CORTVIEW CAPITAL SECURITIES LL	300,000	300,900	300,000	300,000	0	(900)	0	(900)	0	0	0	0	14,700	13,638
88732J-AQ-1	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.514% 01/24/13		10/25/2012	CORTVIEW CAPITAL SECURITIES LL	12/12/2012	LL	307,000	336,472	333,651	333,500	0	(2,972)	0	(2,972)	0	0	151	151	8,654	5,347
89233P-SW-2	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		01/18/2012	TOYOTA FINANCIAL SERVICES	03/21/2012	DEUTSCHE BANK CORTVIEW CAPITAL SECURITIES LL	900,000	900,000	901,413	900,000	0	0	0	0	0	0	1,413	1,413	1,108	0
893570-BT-7	TAROT 2007-B A4B 1.409% 07/14/14		03/14/2012	RBS CAPITAL	04/24/2012	LL	500,000	512,750	508,965	508,572	0	(4,178)	0	(4,178)	0	0	393	393	12,573	7,889
89579W-AG-9	VALERO LOGISTICS 6.875% 07/15/12		08/03/2012	J P MORGAN SEC FIXED INC	08/12/2012	Paydown	252,418	252,457	252,418	252,418	0	(39)	0	(39)	0	0	0	0	325	274
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		01/18/2012	CORTVIEW CAPITAL SECURITIES LL	03/28/2012	KEY BANC-MCDONALD	200,000	205,192	203,488	203,107	0	(2,085)	0	(2,085)	0	0	381	381	2,941	306
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL	07/15/2012	Maturity CORTVIEW CAPITAL SECURITIES LL	4,210,000	4,317,412	4,210,000	4,210,000	0	(107,412)	0	(107,412)	0	0	0	0	144,719	19,418
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		04/24/2012	Various	07/09/2012	LL	890,000	929,777	915,427	915,586	0	(14,191)	0	(14,191)	0	0	(158)	(158)	32,625	11,828
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC H-YIELD	08/27/2012	Tax Free Exchange	2,133,000	2,133,000	2,133,000	2,133,000	0	0	0	0	0	0	0	0	73,322	0
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange	09/12/2012	J P MORGAN SEC H-YIELD	2,287,000	2,287,000	2,378,480	2,287,000	0	0	0	0	0	0	91,480	91,480	142,366	43,739
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange	12/14/2012	Call 103.0000	1,384,000	1,384,000	1,425,520	1,384,000	0	0	0	0	0	0	41,520	41,520	108,731	26,469
92933D-AA-8	WEA FINANCE LLC 7.500% 06/02/14		11/14/2012	CORTVIEW CAPITAL SECURITIES LL	12/20/2012	Various	800,000	879,250	876,250	870,750	0	(8,486)	0	(8,486)	0	0	5,499	5,499	30,719	19,292
94987Y-AA-3	WFRR 2012-40 A 1.750% 08/20/21		08/08/2012	WELLS FARGO	12/20/2012	Paydown CORTVIEW CAPITAL SECURITIES LL	2,139,417	2,131,452	2,139,417	2,139,417	0	7,965	0	7,965	0	0	0	0	7,433	0
96008Y-AB-1	WESTFIELD CAP 5.125% 11/15/14		09/11/2012	RBS CAPITAL	09/17/2012	LL	205,000	219,770	220,998	219,659	0	(111)	0	(111)	0	0	1,339	1,339	3,648	3,473
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP	12/20/2012	Paydown	28,729	28,729	28,729	28,729	0	0	0	0	0	0	0	0	75	0
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	03/29/2012	J P MORGAN SEC FIXED INC	06/14/2012	Tax Free Exchange	3,000,000	2,998,290	2,998,186	2,998,186	0	(104)	0	(104)	0	0	0	0	22,779	0
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD	07/15/2012	Maturity	3,100,000	3,189,900	3,100,000	3,100,000	0	(89,900)	0	(89,900)	0	0	0	0	112,375	4,994
87971K-AJ-6	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC	09/28/2012	Tax Free Exchange	811,000	855,605	850,626	850,626	0	(4,979)	0	(4,979)	0	0	0	0	71,723	17,234
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC	07/20/2012	Tax Free Exchange	5,890,000	5,890,000	5,890,000	5,890,000	0	0	0	0	0	0	0	0	103,075	0
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange	10/03/2012	Various	3,867,000	3,867,000	4,036,154	3,867,000	0	0	0	0	0	0	169,154	169,154	40,629	2,685
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	08/09/2012	Various	12/17/2012	Various	4,000,000	4,350,830	4,425,840	4,331,411	0	(19,419)	0	(19,419)	0	0	94,429	94,429	163,333	60,889
05565Q-CC-0	BP CAPITAL MARKETS PLC 1.375% 11/06/17	F	11/06/2012	Various	12/10/2012	Various	14,000,000	13,987,120	14,029,948	13,987,293	0	173	0	173	0	0	42,655	42,655	17,890	1,146
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/10/2012	HONG KONG SHANGHAI BK	12/17/2012	BARCLAYS	2,000,000	1,973,260	2,024,960	1,974,197	0	937	0	937	0	0	50,763	50,763	25,333	0
251540-HQ-9	DEUTSCHE BK LONDON 5.375% 10/12/12	F	01/09/2012	CITIGROUP GLOBAL MKTS	01/09/2012	WELLS FARGO	300,000	307,290	307,665	307,290	0	0	0	0	0	0	375	375	4,031	4,031
377373-AC-9	GLAXOSMITHKLINE CAP PLC 1.500% 05/08/17	F	05/02/2012	CITIGROUP GLOBAL MKTS	12/17/2012	Various CORTVIEW CAPITAL SECURITIES LL	19,600,000	19,529,636	19,917,246	19,537,678	0	8,042	0	8,042	0	0	379,568	379,568	175,917	0
44841R-AA-9	HUTCHISON WHPMPOA INTL LTD 6.500% 02/13/13	F	04/24/2012	CORTVIEW CAPITAL SECURITIES LL	12/06/2012	LL	200,000	208,166	202,056	201,773	0	(6,393)	0	(6,393)	0	0	283	283	10,761	2,672
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange	10/15/2012	BANK of AMERICA SEC CORTVIEW CAPITAL SECURITIES LL	4,224,000	4,224,000	4,617,024	4,224,000	0	0	0	0	0	0	393,024	393,024	301,981	108,035
75405U-AF-3	RAS LAFFAN LNG II 5.500% 09/30/14	F	04/24/2012	RBS CAPITAL	05/04/2012	LL	806,000	872,108	875,255	871,832	0	(277)	0	(277)	0	0	3,424	3,424	3,651	3,193
761735-AJ-8	REYNOLDS GROUP ISSUERS INC 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange	09/28/2012	TENDER OFFER	300,000	317,960	313,125	312,971	0	(4,989)	0	(4,989)	0	0	154	154	10,527	6,458
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange	07/25/2012	Tax Free Exchange CORTVIEW CAPITAL SECURITIES LL	300,000	317,960	317,960	317,960	0	0	0	0	0	0	0	0	6,458	6,458
873144-AA-7	SPI ELECTRICITY & GAS AU 6.150% 11/15/13	F	06/21/2012	CORTVIEW CAPITAL SECURITIES LL	06/21/2012	LL	216,000	228,040	228,563	228,040	0	0	0	0	0	0	523	523	1,513	1,513
947075-AA-5	WEATHERFORD INTL LTD 4.950% 10/15/13	F	02/02/2012	KEY BANC-MCDONALD	03/28/2012	KEY BANC-MCDONALD CORTVIEW CAPITAL SECURITIES LL	235,000	248,134	247,316	246,964	0	(1,170)	0	(1,170)	0	0	353	353	5,396	3,619
947075-AC-1	WEATHERFORD INTL LTD 5.150% 03/15/13	F	03/28/2012	Various	05/23/2012	LL	573,000	595,405	591,548	589,796	0	(5,608)	0	(5,608)	0	0	1,752	1,752	13,791	5,728

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							196,743,156	199,235,016	200,778,644	198,930,072	0	(304,946)	0	(304,946)	0	0	1,848,573	1,848,573	4,285,331	1,266,536
8399998. Total - Bonds							489,855,746	493,289,755	494,136,811	491,147,814	0	(2,141,949)	0	(2,141,949)	0	0	2,988,996	2,988,996	5,079,839	1,569,136
685691-50-3	ORCHARD SUPPLY HARDWARE CORP		01/03/2012	Spin Off	04/03/2012	KNIGHT SECURITIES	1,133,000	16,763	2,340	16,763	0	0	0	0	0	0	(14,424)	(14,424)	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								16,763	2,340	16,763	0	0	0	0	0	0	(14,424)	(14,424)	0	0
8999998. Total - Preferred Stocks								16,763	2,340	16,763	0	0	0	0	0	0	(14,424)	(14,424)	0	0
685691-40-4	ORCHARD SUPPLY HARDWARE CORP		01/03/2012	Spin Off	04/03/2012	BLOOMBERG TRADEBOOK	1,133,000	16,411	28,966	16,411	0	0	0	0	0	0	12,555	12,555	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								16,411	28,966	16,411	0	0	0	0	0	0	12,555	12,555	0	0
9799998. Total - Common Stocks								16,411	28,966	16,411	0	0	0	0	0	0	12,555	12,555	0	0
9899999. Total - Preferred and Common Stocks								33,174	31,306	33,174	0	0	0	0	0	0	(1,869)	(1,869)	0	0
9999999 - Totals								493,322,929	494,168,117	491,180,988	0	(2,141,949)	0	(2,141,949)	0	0	2,987,127	2,987,127	5,079,839	1,569,136

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

2.Total amount of intangible assets nonadmitted \$

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
..... DUKE ENERGY CAROLINAS CORP				..11/20/2012 ..	CORTVIEW CAPITAL SECURITIES LL	..11/15/2013 ..	..3,971,723 ..	0 ..	(19,113) ..	0 ..	0 ..	3,800,000 ..	3,990,836 ..	27,919 ..	0 ..	5.750 ..	0.549 ..	JUN ..	0 ..	6,676 ..
..... ERP OPERATING				..04/02/2012 ..	CORTVIEW CAPITAL SECURITIES LL	..04/01/2013 ..	252,360 ..	0 ..	(6,955) ..	0 ..	0 ..	250,000 ..	259,315 ..	3,250 ..	0 ..	5.200 ..	1.393 ..	AO ..	6,500 ..	144 ..
..... BANK OF NOVA SCOTIA CORP			A.....	..01/06/2012 ..	BMO CAPITAL MARKETS	..01/22/2013 ..	7,105,628 ..	0 ..	(93,062) ..	0 ..	0 ..	7,100,000 ..	7,198,690 ..	79,875 ..	0 ..	2.250 ..	0.892 ..	JUL ..	159,750 ..	74,994 ..
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							11,329,711	0	(119,130)	0	0	11,150,000	11,448,841	111,044	0	XXX	XXX	XXX	166,250	81,814
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							11,329,711	0	(119,130)	0	0	11,150,000	11,448,841	111,044	0	XXX	XXX	XXX	166,250	81,814
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							11,329,711	0	(119,130)	0	0	11,150,000	11,448,841	111,044	0	XXX	XXX	XXX	166,250	81,814
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							11,329,711	0	(119,130)	0	0	11,150,000	11,448,841	111,044	0	XXX	XXX	XXX	166,250	81,814
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
299920-43-9 ... EVERGREEN TSY MONEY MARKET	SD.....			..05/31/2002 ..	Tax Free Exchange	XXX ..	25,000 ..	0 ..	0 ..	0 ..	0 ..	0 ..	25,000 ..	0 ..	0 ..	0.000 ..	4.760 ..	MON ..	0 ..	0 ..
60934N-20-3 ... FEDERATED PRIME OBLIG -CL SS PRIME OBLIG-I				..11/30/2012 ..	Various	XXX ..	1,021,036 ..	0 ..	0 ..	0 ..	0 ..	0 ..	1,021,036 ..	0 ..	0 ..	0.001 ..	0.140 ..	MON ..	3,525 ..	0 ..
60934N-62-5 ... FEDERATED PRIME OBLIG -CL SS				..12/31/2012 ..	Various	XXX ..	48,211,126 ..	0 ..	0 ..	0 ..	0 ..	0 ..	48,211,126 ..	428 ..	0 ..	0.001 ..	0.112 ..	MON ..	5,101 ..	0 ..
316175-40-5 ... FIDELITY INST MM FUND PRIME				..12/31/2012 ..	Various	XXX ..	76,888,832 ..	0 ..	0 ..	0 ..	0 ..	0 ..	76,888,832 ..	216 ..	0 ..	0.001 ..	0.116 ..	MON ..	44 ..	0 ..
8999999. Subtotal - Class One Money Market Mutual Funds							126,145,994	0	0	0	0	XXX	126,145,994	644	0	XXX	XXX	XXX	8,670	0
9199999 - Totals							137,475,705	0	(119,130)	0	0	XXX	137,594,835	111,688	0	XXX	XXX	XXX	174,920	81,814

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)	
0079999. Subtotal - Purchased Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0149999. Subtotal - Purchased Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0219999. Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0289999. Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0359999. Subtotal - Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0369999. Total Purchased Options - Call Options and Warrants											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0379999. Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0389999. Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0399999. Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0409999. Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0419999. Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0429999. Total Purchased Options											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0499999. Subtotal - Written Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0569999. Subtotal - Written Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0639999. Subtotal - Written Options - Replications											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0709999. Subtotal - Written Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0779999. Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0789999. Total Written Options - Call Options and Warrants											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0799999. Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0809999. Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0819999. Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0829999. Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0839999. Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0849999. Total Written Options											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest.....	Royal Bank of Canada	..12/18/2008	..12/03/2018		60,000,000	3 Month LIBOR			279,098			(6,278,603)					730,240		100/100	
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest.....	Royal Bank of Canada	..12/18/2008	..12/03/2018		(60,000,000)	-2.850			(1,710,000)										100/100	
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate											0	0	(1,430,902)	0	XXX	(6,278,603)	0	0	0	0	730,240	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective											0	0	(1,430,902)	0	XXX	(6,278,603)	0	0	0	0	730,240	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
RSAT# 913017F*5	N/A	Credit	Deutsche Bank	..05/17/2007	..06/20/2017			8,000,000	24,000			19,520	(99,199)		(99,199)	295,156				8,000,000	1FE		
RSAT# 742718G*4	N/A	Credit	Bank of America	..06/22/2011	..09/20/2016			25,000,000	100,000	783,161		254,167	682,801		682,801	255,950		(148,466)		25,000,000	1FE		
RSAT# 166751C*6	N/A	Credit	Deutsche Bank	..06/07/2011	..09/20/2016			10,000,000	100,000	331,200		101,667	317,018		317,018	115,090		(62,399)		10,000,000	1FE		
RSAT# 911308C#1	N/A	Credit	Deutsche Bank	..06/07/2011	..09/20/2016			15,000,000	100,000	465,416		152,500	435,616		435,616	148,138		(87,631)		15,000,000	1FE		
RSAT# 911308C#9	N/A	Credit	Deutsche Bank	..06/22/2011	..09/20/2016			25,000,000	100,000	770,196		254,167	726,026		726,026	248,704		(145,777)		25,000,000	1FE		
RSAT# 88579YB*1	N/A	Credit	Deutsche	..08/30/2011	..09/20/2016			5,000,000	100,000	147,856		50,833	164,714		164,714	48,301		(29,077)		5,000,000	1FE		
RSAT# 88579YB*1	N/A	Credit	Deutsche	..08/30/2011	..09/20/2016			4,000,000	100,000	118,284		40,667	131,771		131,771	38,640		(23,261)		4,000,000	1FE		
RSAT# 88579YB*1	N/A	Credit	Deutsche	..08/30/2011	..09/20/2016			11,000,000	100,000	325,282		111,833	362,371		362,371	106,261		(63,968)		11,000,000	1FE		
RSAT# 244199C*4	N/A	Credit	Morgan Stanley	..08/08/2011	..09/20/2016			5,000,000	100,000	102,949		50,833	137,342		137,342	69,303		(19,980)		5,000,000	1FE		
RSAT# 244199C*4	N/A	Credit	Morgan Stanley	..08/08/2011	..09/20/2016			15,000,000	100,000	308,848		152,500	412,026		412,026	207,908		(59,939)		15,000,000	1FE		
RSAT# 501044H#1	N/A	Credit	Morgan Stanley	..08/10/2011	..09/20/2014			10,000,000	100,000	85,328		101,667	121,691		121,691	(10,415)		(27,418)		10,000,000	2FE		
RSAT# 302310A*3	N/A	Credit	Morgan Stanley	..08/30/2011	..09/20/2016			7,000,000	100,000	192,874		71,167	219,894		219,894	42,712		(37,904)		7,000,000	1FE		
RSAT# 302310A*3	N/A	Credit	Morgan Stanley	..08/30/2011	..09/20/2016			12,000,000	100,000	330,641		122,000	376,961		376,961	73,221		(64,978)		12,000,000	1FE		
RSAT# 302310A*3	N/A	Credit	Morgan Stanley	..08/30/2011	..09/20/2016			1,000,000	100,000	27,553		10,167	31,413		31,413	6,101		(5,415)		1,000,000	1FE		
0989999. Subtotal - Swaps - Replication - Credit Default											3,989,588	0	1,493,688	4,020,445	XXX	4,020,445	1,645,070	0	(776,213)	0	153,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											3,989,588	0	1,493,688	4,020,445	XXX	4,020,445	1,645,070	0	(776,213)	0	153,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1149999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1159999. Total Swaps - Interest Rate											0	0	(1,430,902)	0	XXX	(6,278,603)	0	0	0	0	730,240	XXX	XXX
1169999. Total Swaps - Credit Default											3,989,588	0	1,493,688	4,020,445	XXX	4,020,445	1,645,070	0	(776,213)	0	153,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1189999. Total Swaps - Total Return											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1199999. Total Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1209999. Total Swaps											3,989,588	0	62,786	4,020,445	XXX	(2,258,158)	1,645,070	0	(776,213)	0	153,730,240	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year 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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effective- ness at Inception and at Year-end (a)
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(1,430,902)	0	XXX	(6,278,603)	0	0	0	0	730,240	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	1,493,688	4,020,445	XXX	4,020,445	1,645,070	0	(776,213)	0	153,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,989,588	0	62,786	4,020,445	XXX	(2,258,158)	1,645,070	0	(776,213)	0	153,730,240	XXX	XXX

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
RSAT# 911308CF9		N/A	Credit	Deutch Bank	11/01/2011	09/20/2016	02/01/2012	Sale		25,000,000	100.00			2,083										
RSAT# 80589MAB1		N/A	Credit	Barclays	05/23/2007	06/20/2012	06/20/2012	Maturity		1,000,000	21.00				1,003			(408)						
RSAT# 80589MAB1		N/A	Credit	Barclays	05/23/2007	06/20/2012	06/20/2012	Maturity		3,700,000	21.00				3,712			(1,501)						
RSAT# 105756B*0		N/A	Credit	Morgan Stanley	06/19/2007	06/20/2012	06/20/2012	Maturity		9,000,000	61.00				26,230			168						
RSAT# 742718CB6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012	09/20/2012	Maturity		6,000,000	10.00				4,400			3,505						
RSAT# 742718CB6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012	09/21/2012	Maturity		6,000,000	10.00				4,400			3,505						
RSAT# 713411AB5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012	09/22/2012	Maturity		5,000,000	14.00				5,134			4,430						
RSAT# 713411AB5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012	09/22/2012	Maturity		5,000,000	14.00				5,134			4,430						
RSAT# 713411AB5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012	09/24/2012	Maturity		5,000,000	14.00				5,134			4,430						
RSAT# 713411AB5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012	09/25/2012	Maturity		5,000,000	14.00				5,134			4,430						
RSAT# 105756B88		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012	09/26/2012	Maturity		5,000,000	80.00				25,667			(3,590)						
RSAT# 593048B99		N/A	Credit	Deutsche	07/27/2007	08/20/2012	09/27/2012	Maturity		5,000,000	75.00				24,063			(3,624)						
RSAT# 593048B99		N/A	Credit	Deutsche	07/27/2007	08/20/2012	09/28/2012	Maturity		5,000,000	75.00				24,063			(3,624)						
RSAT# 254687CB3		N/A	Credit	Barclays	07/27/2007	09/20/2012	09/29/2012	Maturity		5,000,000	29.00				10,634			(4,079)						
RSAT# 254687CB3		N/A	Credit	Barclays	07/27/2007	09/20/2012	09/30/2012	Maturity		5,000,000	29.00				10,634			(4,079)						
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012	10/01/2012	Maturity		10,000,000	23.00				16,867			(6,854)						
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012	10/02/2012	Maturity		5,000,000	23.00				8,433			(3,427)						
RSAT# 713411AF3		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/03/2012	Maturity		15,000,000	17.00				18,700			10,046						
RSAT# 459200JB1		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/04/2012	Maturity		3,500,000	26.00				6,673			(2,525)						
RSAT# 459200JB1		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/05/2012	Maturity		11,500,000	26.00				21,927			(8,295)						
RSAT# 604059AB4		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/06/2012	Maturity		15,000,000	14.00				15,400			3,343						
RSAT# 742718CF4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012	10/07/2012	Maturity		15,000,000	15.00				16,500			3,354						
RSAT# 92903AF9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012	10/08/2012	Maturity		10,000,000	36.00				26,400			45,935						
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/09/2012	Maturity		10,000,000	25.00				18,333			9,063						
RSAT# 233293AB8		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/10/2012	Maturity		10,000,000	35.00				25,667			101,011						
RSAT# 191216EB5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012	10/11/2012	Maturity		10,000,000	15.00				11,000			(2,165)						
RSAT# 911308AB3		N/A	Credit	Barclays	08/02/2007	09/20/2012	10/12/2012	Maturity		10,000,000	12.00				8,800			6,916						
RSAT# 097023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012	10/13/2012	Maturity		10,000,000	16.50				12,100			3,101						
RSAT# 913017FB3		N/A	Credit	Merrill	08/14/2007	09/20/2012	10/14/2012	Maturity		10,000,000	26.00				19,067			1,882						
RSAT# 563034AF1		N/A	Credit	Deutsche	08/16/2007	09/20/2012	10/15/2012	Maturity		10,000,000	37.00				27,133			35,270						
RSAT# 563034AF1		N/A	Credit	Barclays	08/17/2007	09/20/2012	10/16/2012	Maturity		10,000,000	38.00				27,867			34,552						
RSAT# 264309D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012	10/17/2012	Maturity		10,000,000	32.00				23,467			(2,602)						
RSAT# 20825CCB1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012	10/18/2012	Maturity		10,000,000	33.00				24,200			4,538						
0989999. Subtotal - Swaps - Replication - Credit Default												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1419999. Subtotal - Replication												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												0	0	2,083	483,872	0	XXX	233,374	0	0	0	0	0	XXX

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

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program			15,913,809	15,645,187	01/02/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				15,913,809	15,645,187	XXX
9999999 - Totals				15,913,809	15,645,187	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$(12,347,821)
- Book/Adjusted Carrying Value \$(12,201,113)
2. Average balance for the year
- Fair Value \$ 19,100,245
- Book/Adjusted Carrying Value \$ 19,100,245
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 15,645,187
- NAIC 2 \$
- NAIC 3 \$
- NAIC 4 \$
- NAIC 5 \$
- NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019 Sched		1	4,166,667	4,166,667	03/15/2019
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSd15		1	10,000,000	10,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,166,667	14,166,667	XXX
0599999. Total - U.S. Government Bonds				14,166,667	14,166,667	XXX
13606Y-CII-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,600,000	3,600,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				3,600,000	3,600,000	XXX
1099999. Total - All Other Government Bonds				3,600,000	3,600,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due 12/1/2032 Sched		1FE	5,900,000	5,900,000	12/01/2032
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	12,665,000	12,665,000	11/01/2028
969091-AA-5	Willacochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				24,165,000	24,165,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	4,000,000	4,000,000	11/15/2038
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION Adj % Due 5/1/2034 MJSd3		2FE	3,600,000	3,600,000	05/01/2034
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 3/1/2013 MS1		2FE	4,105,000	4,105,000	03/01/2013
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,785,000	1,785,000	04/01/2037
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	1,103,080	1,102,730	06/15/2013
67756Q-BC-0	OHFA VRDN Adj % Due 9/1/2036 Sched		1FE	6,400,000	6,400,000	09/01/2036
75109Q-FE-0	RALEIGH NC CTFIS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	7,200,000	7,200,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	2,203,014	2,201,404	07/01/2013
851007-AR-5	SPRINGFIELD MO IDA VRDN MUNI VRDN Adj % Due 12/1/2033 Sched		1FE	2,660,000	2,660,000	12/01/2033
93978P-DII-4	WASHINGTON ST HSG FIN COMM VRDN Adj % Due 9/15/2037 Sched		1FE	755,000	755,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				33,811,094	33,809,134	XXX
3199999. Total - U.S. Special Revenues Bonds				57,976,094	57,974,134	XXX
02108P-AA-9	Alprium LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	1,800,000	1,800,000	10/01/2034
06417E-6E-8	BNS CD FIt % Due 8/15/2013 FMAN15		1FE	2,000,000	2,000,000	08/15/2013
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,600,000	1,600,000	02/02/2043
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,400,000	4,400,000	05/01/2027
67105Q-AA-3	OSL SANTA ROSA VRDN Adj % Due 2/1/2052 Sched		1FE	7,500,000	7,500,000	02/01/2052
742718-DX-4	PROCTER & GAMBLE CD FRN Adj % Due 2/6/2014 FMAN6		1FE	3,798,066	3,800,000	02/06/2014
89233P-SII-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT FIt % Due 1/24/2013 Sched		1FE	4,601,421	4,600,000	01/24/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				25,699,487	25,700,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				25,699,487	25,700,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				67,631,154	67,631,667	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				33,811,094	33,809,134	XXX
6599999. Total Bonds				101,442,248	101,440,800	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
064149-A5-6	BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1			7,107,817	7,105,628	01/22/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			3,969,902	3,971,723	11/15/2013
316175-40-5	FIDELITY INST MM FUND PRIME			76,888,832	76,888,832	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				87,966,551	87,966,183	XXX
9999999 - Totals				189,408,798	189,406,983	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$(94,561,816)

Book/Adjusted Carrying Value \$(94,587,872)
2. Average balance for the year

Fair Value \$ 202,783,268

Book/Adjusted Carrying Value \$ 202,847,652

SCHEDULE E - PART 1 - CASH

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January.....	9,246,545	4.	April.....	5,663,977	7.	July.....	41,527,933	10.	October.....	7,308,452
2.	February.....	(74,292)	5.	May.....	12,578,547	8.	August.....	3,517,130	11.	November.....	6,686,777
3.	March.....	(7,800,958)	6.	June.....	(8,015,078)	9.	September.....	22,656,325	12.	December.....	781,199

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B. Protection of policyholders			221,226	221,710
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST. Protection of policyholders			25,000	25,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B. Protection of policyholders			538,408	635,469
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC	B. Protection of policyholders			444,725	524,897
35. North Dakota	ND					
36. Ohio	OH	B. Protection of "all" policy hld	1,548,834	1,570,834		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,548,834	1,570,834	1,229,359	1,407,076
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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