



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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, Cincinnati, OH 45202

Main Administrative Office 400 Broadway, Cincinnati, OH 45202

Mail Address 400 Broadway, Cincinnati, OH 45202

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

Internet Web Site Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio, County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO, Donald Joseph Wuebling Secretary and Counsel, Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of July, 2012. a. Is this an original filing? Yes [ X ] No [ ] b. If no, 1. State the amendment number, 2. Date filed, 3. Number of pages attached.

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	9,946,399,122	0	9,946,399,122	9,880,752,430
2. Stocks:				
2.1 Preferred stocks .....	2,121,638	0	2,121,638	2,121,638
2.2 Common stocks .....	190,494,991	33,316,511	157,178,480	144,345,889
3. Mortgage loans on real estate:				
3.1 First liens .....	783,464,992	0	783,464,992	753,520,285
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	24,839,692	0	24,839,692	25,323,292
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ .....(8,015,078) ), cash equivalents (\$ .....108,182,933 ) and short-term investments (\$ .....82,578,485 ) .....	182,746,340	0	182,746,340	160,638,726
6. Contract loans (including \$ ..... premium notes) .....	43,934,146	0	43,934,146	44,615,044
7. Derivatives .....	3,819,967	0	3,819,967	2,920,296
8. Other invested assets .....	126,975,658	0	126,975,658	128,269,119
9. Receivables for securities .....	3,274,440	0	3,274,440	4,924,891
10. Securities lending reinvested collateral assets .....	25,260,768	0	25,260,768	27,846,300
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	11,333,331,754	33,316,511	11,300,015,243	11,175,277,910
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	104,784,157	0	104,784,157	106,674,220
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,120,885	0	1,120,885	1,437,130
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	19,977,362		19,977,362	20,220,551
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	674,956	0	674,956	890,158
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....		0	0	0
18.2 Net deferred tax asset .....	20,987,066	0	20,987,066	32,661,372
19. Guaranty funds receivable or on deposit .....	3,880,697	0	3,880,697	3,886,526
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....				
24. Health care (\$ ..... ) and other amounts receivable .....	453,786	87,694	366,092	87,153
25. Aggregate write-ins for other than invested assets .....	7,386,437	0	7,386,437	7,949,214
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	11,492,597,100	33,404,205	11,459,192,895	11,349,084,234
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	42,115,755	0	42,115,755	45,778,509
28. Total (Lines 26 and 27) .....	11,534,712,855	33,404,205	11,501,308,650	11,394,862,743
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....				
2501. CSV of Corporate Owned Life Insurance .....	7,386,437		7,386,437	7,949,214
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,386,437	0	7,386,437	7,949,214

## STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 9,088,980,028 less \$ included in Line 6.3 (including \$ Modco Reserve)	9,088,980,028	8,977,598,745
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	886,764,632	908,196,551
4. Contract claims:		
4.1 Life	10,449,129	9,743,385
4.2 Accident and health		
5. Policyholders' dividends \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	428,519	372,095
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 817,580 ceded	817,580	1,042,061
9.4 Interest Maintenance Reserve	18,623,398	13,069,859
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,230,048 , accident and health \$ and deposit-type contract funds \$	1,230,048	1,147,913
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	4,300,859	5,813,006
13. Transfers to Separate Accounts due or accrued (net) (including \$ (216,752) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,451,392)	(2,797,984)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,266,377	5,267,444
15.1 Current federal and foreign income taxes, including \$ 2,459,085 on realized capital gains (losses)	13,670,514	5,763,005
15.2 Net deferred tax liability		
16. Unearned investment income	1,202,223	1,303,263
17. Amounts withheld or retained by company as agent or trustee	1,311,271	759,294
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	9,366,460	8,002,067
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ 0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	122,352,706	91,872,305
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	21,223,065	10,891,462
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	57,001,758	391,266
24.10 Payable for securities lending	181,059,590	311,858,679
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	8,227,982	11,930,295
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,429,824,747	10,362,224,711
27. From Separate Accounts Statement	42,115,755	45,778,509
28. Total liabilities (Lines 26 and 27)	10,471,940,502	10,408,003,220
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	761,308,064	761,308,064
34. Aggregate write-ins for special surplus funds	0	12,565,787
35. Unassigned funds (surplus)	265,560,084	210,485,672
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$ )		
36.2 shares preferred (value included in Line 30 \$ )		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,026,868,148	984,359,523
38. Totals of Lines 29, 30 and 37	1,029,368,148	986,859,523
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,501,308,650	11,394,862,743
<b>DETAILS OF WRITE-INS</b>		
2501. Uncashed drafts and checks pending escheatment to a state	274,767	508,214
2502. Unfunded Commitment Low Income Housing Tax Credit	7,953,215	11,422,081
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,227,982	11,930,295
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Surplus from additional DTA (SSAP 10R)		12,565,787
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	12,565,787

## STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	423,521,649	454,368,429	887,766,631
2. Considerations for supplementary contracts with life contingencies	628,559	1,476,921	3,183,959
3. Net investment income	294,106,660	302,531,258	603,042,447
4. Amortization of Interest Maintenance Reserve (IMR)	4,647,619	1,722,873	2,535,887
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	16,406	333,899	587,866
8.2 Charges and fees for deposit-type contracts	2,028	2,418	4,641
8.3 Aggregate write-ins for miscellaneous income	534,895	338,821	338,159
9. Totals (Lines 1 to 8.3)	723,457,816	760,774,619	1,497,459,590
10. Death benefits	46,100,294	43,343,945	87,181,330
11. Matured endowments (excluding guaranteed annual pure endowments)	739,079	772,263	1,828,606
12. Annuity benefits	137,874,818	118,984,816	230,265,006
13. Disability benefits and benefits under accident and health contracts	1,417,304	1,418,211	2,860,682
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	254,211,234	271,314,503	570,448,024
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	19,501,469	27,516,314	50,804,290
18. Payments on supplementary contracts with life contingencies	1,651,016	1,645,873	3,321,522
19. Increase in aggregate reserves for life and accident and health contracts	111,381,283	146,814,858	251,834,210
20. Totals (Lines 10 to 19)	572,876,497	611,810,783	1,198,543,670
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	26,696,240	29,272,541	55,790,502
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	33,368,217	32,890,142	66,400,028
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,584,149	3,964,032	7,242,636
25. Increase in loading on deferred and uncollected premiums	319,824	(840,757)	(477,132)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(5,712,351)	(4,707,330)	(8,957,587)
27. Aggregate write-ins for deductions	7,510,084	6,577,131	13,011,026
28. Totals (Lines 20 to 27)	640,642,660	678,966,542	1,331,553,143
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	82,815,156	81,808,077	165,906,447
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	82,815,156	81,808,077	165,906,447
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	27,703,966	24,968,748	41,944,329
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	55,111,190	56,839,329	123,962,118
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (3,033,846) (excluding taxes of \$ 5,492,931 transferred to the IMR)	(3,592,253)	(695,711)	(19,641,635)
35. Net income (Line 33 plus Line 34)	51,518,937	56,143,618	104,320,483
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	986,859,525	1,032,333,432	1,032,333,432
37. Net income (Line 35)	51,518,937	56,143,618	104,320,483
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 13,324,835	24,214,064	3,875,364	(13,069,195)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,650,529	(2,170,038)	(7,798,495)
41. Change in nonadmitted assets	(4,394,506)	1,490,250	(4,427,987)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(30,480,401)	(25,989,485)	(21,981,663)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders		0	(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	(3,177,977)	(2,517,052)
54. Net change in capital and surplus for the year (Lines 37 through 53)	42,508,623	30,171,732	(45,473,909)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,029,368,148	1,062,505,164	986,859,523
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	113,003	8,521	21,638
08.302. Company Owned Life Insurance	421,892	330,300	316,521
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	534,895	338,821	338,159
2701. Benefits for employees and agents not included elsewhere	7,092,407	5,948,869	11,877,338
2702. Securities lending interest expense	417,677	628,262	1,133,688
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,510,084	6,577,131	13,011,026
5301. Change in Surplus from additional DTA (SSAP 10R)		(3,177,977)	(2,517,052)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(3,177,977)	(2,517,052)

## STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	424,221,761	456,033,875	891,002,631
2. Net investment income .....	302,401,955	304,812,530	607,963,983
3. Miscellaneous income .....	1,116,106	31,143	64,488
4. Total (Lines 1 to 3) .....	727,739,822	760,877,548	1,499,031,102
5. Benefit and loss related payments .....	456,363,137	461,829,873	942,349,019
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(5,616,514)	(4,943,553)	(9,226,453)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	62,406,196	69,567,350	143,061,071
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 2,459,085 tax on capital gains (losses) .....	22,255,543	13,388,094	50,562,521
10. Total (Lines 5 through 9) .....	535,408,362	539,841,764	1,126,746,158
11. Net cash from operations (Line 4 minus Line 10) .....	192,331,460	221,035,784	372,284,944
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,037,217,537	1,337,326,886	2,536,601,903
12.2 Stocks .....	5,452,801	19,769,069	39,470,465
12.3 Mortgage loans .....	39,507,033	32,606,108	74,386,991
12.4 Real estate .....	0	0	8,000,000
12.5 Other invested assets .....	6,754,124	810,554	1,197,612
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	2,710	3,540	(5,090)
12.7 Miscellaneous proceeds .....	58,260,943	13,788,672	624,969
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,147,195,148	1,404,304,829	2,660,276,850
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,083,492,869	1,447,919,041	2,430,171,212
13.2 Stocks .....	5,033,174	18,568,791	43,941,519
13.3 Mortgage loans .....	67,889,257	54,008,728	110,455,855
13.4 Real estate .....	0	209,998	238,732
13.5 Other invested assets .....	425,295	30,413,825	28,866,296
13.6 Miscellaneous applications .....	0	61,004	14,259,455
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,156,840,595	1,551,181,387	2,627,933,069
14. Net increase (or decrease) in contract loans and premium notes .....	(680,898)	(522,914)	(755,874)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(8,964,549)	(146,353,644)	33,099,655
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	4,961,267	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(21,431,919)	(108,013,927)	(364,671,071)
16.5 Dividends to stockholders .....	0	25,000,000	125,000,000
16.6 Other cash provided (applied) .....	(139,827,378)	(87,979,159)	(148,943,287)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(161,259,297)	(216,031,819)	(638,614,358)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	22,107,614	(141,349,679)	(233,229,759)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	160,638,726	393,868,485	393,868,485
19.2 End of period (Line 18 plus Line 19.1) .....	182,746,340	252,518,806	160,638,726

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

20.0001. Mortgage Loans transferred to Real Estate .....		8,000,000	
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## EXHIBIT 1

### DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	100,812,765	88,495,457	181,778,519
3. Ordinary individual annuities .....	328,894,034	371,850,201	717,170,176
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....			
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal .....	429,706,799	460,345,658	898,948,695
12. Deposit-type contracts .....	190,469,981	299,620,703	413,750,215
13. Total	620,176,780	759,966,361	1,312,698,910
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

**NOTES TO FINANCIAL STATEMENTS**

## 1. Summary of Significant Accounting Policies

## A. Accounting Practices

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

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

## B. Use of Estimates in the Preparation of the Financial Statements. No change.

## C. Accounting Policy

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle No. 101, *Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10* (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, *Income Taxes – A Temporary Replacement of SSAP 10* (SSAP 10R), by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. In addition, SSAP 101 no longer requires admitted deferred tax assets above certain thresholds to be classified as aggregate write-ins for other than special surplus funds.

The adoption of SSAP 101 did not impact the Company's statutory surplus at January 1, 2012. In addition, the Company reclassified \$12.6 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

## 2. Accounting Changes and Corrections of Errors. No change.

## 3. Business Combinations and Goodwill. No change.

## 4. Discontinued Operations. No change.

## 5. Investments

## A. Mortgage Loans, including Mezzanine Real Estate Loans. No change.

## B. Debt Restructuring. None.

## C. Reverse Mortgages. None.

## D. Loan-Backed Securities

- (1) The methods and assumptions used in estimating fair values of loan-backed and structured securities involves analysis of the underlying collateral and calculating present value of the future cash flows utilizing deal-specific assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2012:						
02148JAD9	\$ 3,875,603	\$ 3,653,202	\$ 222,401	\$ 3,653,202	\$ 3,114,757	6/30/2012
05949CPJ9	9,082,804	8,473,014	609,790	8,473,014	5,600,677	6/30/2012
05951FAG9	6,636,211	5,638,790	997,421	5,638,790	3,948,272	6/30/2012
059522AX0	4,598,198	4,301,827	296,371	4,301,827	4,017,760	6/30/2012
12668AAL9	5,511,079	4,993,487	517,592	4,993,487	4,455,862	6/30/2012
12668BYF4	4,859,238	4,676,178	183,060	4,676,178	3,792,448	6/30/2012
173100AR9	1,966,064	1,424,874	541,190	1,424,874	1,109,685	6/30/2012
251513AQ0	66,326	52,028	14,298	52,028	33,682	6/30/2012
251513BC0	5,626,469	5,098,691	527,778	5,098,691	3,363,798	6/30/2012
32051GRV9	2,626,258	2,560,642	65,616	2,560,642	2,385,629	6/30/2012
36186LAG8	11,337,089	10,068,696	1,268,393	10,068,696	7,214,804	6/30/2012
45660L2V0	1,248,481	1,193,451	55,030	1,193,451	939,890	6/30/2012
45660L3T4	7,742,011	7,455,886	286,125	7,455,886	5,699,467	6/30/2012
45660LS83	5,374,420	5,109,605	264,815	5,109,605	4,647,648	6/30/2012
52520QAG9	10,469,777	9,464,050	1,005,727	9,464,050	8,136,738	6/30/2012
52522HAN2	13,118,922	12,387,466	731,456	12,387,466	9,935,474	6/30/2012
52523KAJ3	7,147,889	6,718,083	429,806	6,718,083	3,381,613	6/30/2012
74922EAF6	4,175,430	4,050,061	125,369	4,050,061	3,571,066	6/30/2012
761118XQ6	5,628,317	5,171,471	456,846	5,171,471	4,548,365	6/30/2012
76114AAB6	16,178,227	15,282,585	895,642	15,282,585	10,811,528	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
872225AF4	340,055	308,106	31,949	308,106	255,608	6/30/2012
939344AR8	4,889,979	4,550,885	339,094	4,550,885	3,040,049	6/30/2012
93935BAH3	4,333,221	3,974,087	359,134	3,974,087	2,779,252	6/30/2012
Total	\$ 141,013,126	\$130,639,852	\$ 10,373,274	\$ 130,639,852	\$ 100,280,475	

## STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**NOTES TO FINANCIAL STATEMENTS**

For the year ended December 31, 2011:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
021468AG8	\$ 3,954,764	\$ 3,618,335	\$ 336,429	\$ 3,618,335	\$ 2,876,723	12/31/2011
02151FAF6	4,908,497	4,543,100	365,397	4,543,100	4,067,705	12/31/2011
059469AF3	3,568,730	3,263,427	305,303	3,263,427	2,419,987	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
059522AX0	6,210,432	6,125,667	84,765	6,125,667	5,131,827	12/31/2011
12543PAQ6	1,342,997	1,046,375	296,622	1,046,375	835,769	12/31/2011
12628KAF9	14,862,286	14,076,022	786,264	14,076,022	9,010,375	12/31/2011
12628LAJ9	9,546,433	9,049,718	496,715	9,049,718	6,018,739	12/31/2011
12667G7H0	7,266,498	6,911,400	355,098	6,911,400	5,789,629	12/31/2011
12668BYF4	5,275,075	4,982,469	292,606	4,982,469	3,880,682	12/31/2011
173100AR9	2,763,476	2,034,787	728,689	2,034,787	1,855,519	12/31/2011
251510FX6	8,405,579	7,993,455	412,124	7,993,455	6,869,535	12/31/2011
45660L3T4	8,714,367	8,003,568	710,799	8,003,568	6,063,035	12/31/2011
45660L6K0	2,857,243	2,647,026	210,217	2,647,026	2,138,725	12/31/2011
46628SAJ2	6,862,503	5,790,799	1,071,704	5,790,799	3,767,993	12/31/2011
525221EC7	8,913,387	8,692,382	221,005	8,692,382	7,043,684	12/31/2011
525221GA9	5,346,377	5,002,035	344,342	5,002,035	3,686,648	12/31/2011
52524PAL6	7,545,587	6,148,435	1,397,152	6,148,435	4,991,851	12/31/2011
61749WAK3	4,195,117	3,826,315	368,802	3,826,315	2,661,559	12/31/2011
51751DAH7	5,999,761	5,767,706	232,055	5,767,706	3,563,791	12/31/2011
61752RAL6	3,398,613	3,149,373	249,240	3,149,373	2,148,446	12/31/2011
743948AL5	25,899	24,266	1,633	24,266	26,447	12/31/2011
74922EAF6	4,730,499	4,367,629	362,870	4,367,629	3,479,342	12/31/2011
75970JAD8	218,656	205,086	13,570	205,086	159,335	12/31/2011
761118MD7	3,988,386	3,850,477	137,909	3,850,477	3,318,983	12/31/2011
949772AU1	2,762,516	1,013,505	1,749,011	1,013,505	958,690	12/31/2011
94984EAN2	1,129,347	856,590	272,757	856,590	759,987	12/31/2011
02150EAN3	3,679,008	3,446,003	233,005	3,446,003	3,231,777	9/30/2011
059522AX0	11,395,894	6,872,513	4,523,381	6,872,513	5,672,734	9/30/2011
1248MGAX2	111,317	101,394	9,923	101,394	63,281	9/30/2011
52524MAV1	7,372,225	7,340,840	31,385	7,340,840	3,804,840	9/30/2011
75970QAD2	219,762	207,038	12,724	207,038	162,760	9/30/2011
76114AAB6	17,127,071	16,080,604	1,046,467	16,080,604	11,682,852	9/30/2011
872225AF4	1,922,007	579,909	1,342,098	579,909	511,364	9/30/2011
059522AX0	13,484,889	12,073,294	1,411,595	12,073,294	10,141,364	6/30/2011
1248MGAX2	126,206	113,315	12,891	113,315	80,587	6/30/2011
12543PAQ6	1,543,993	1,359,877	184,116	1,359,877	1,271,162	6/30/2011
3622MPAP3	5,347,444	3,922,035	1,425,409	3,922,035	3,669,161	6/30/2011
46627MAA5	2,064,922	1,987,518	77,404	1,987,518	1,712,231	6/30/2011
52523KAJ3	8,489,901	6,839,941	1,649,960	6,839,941	3,545,923	6/30/2011
949772AU1	3,762,021	2,797,129	964,892	2,797,129	2,257,810	6/30/2011
94984EAN2	1,280,368	1,073,066	207,302	1,073,066	1,121,215	6/30/2011
Total	\$ 214,088,641	\$ 189,102,298	\$ 24,986,343	\$ 189,102,298	\$ 143,487,816	

For the year ended December 31, 2010:

45660L3H0	\$ 9,550,473	\$ 9,485,847	\$ 64,626	\$ 9,485,847	\$ 7,829,310	12/31/2010
74922EAF6	5,309,746	5,148,937	160,809	5,148,937	4,175,984	12/31/2010
75970JAD8	270,123	244,031	26,092	244,031	213,637	12/31/2010
75970QAD2	240,088	232,744	7,344	232,744	182,065	12/31/2010
872225AF4	3,543,404	2,062,688	1,480,716	2,062,688	1,314,500	12/31/2010
1248MGAX2	160,962	146,652	14,310	146,652	108,027	9/30/2010
75970QAD2	269,996	244,841	25,155	244,841	194,775	9/30/2010
05949ATX8	961,020	776,450	184,570	776,450	776,421	9/30/2010
12544DBB4	2,293,037	785,576	1,507,461	785,576	769,930	9/30/2010
12668BYF4	6,115,301	5,755,547	359,754	5,755,547	4,484,662	9/30/2010
45660L3T4	10,343,891	10,034,491	309,400	10,034,491	8,256,883	9/30/2010
021468AG8	4,740,567	4,373,849	366,718	4,373,849	3,369,045	6/30/2010
02148JAD9	4,841,488	4,532,996	308,492	4,532,996	3,436,405	6/30/2010
02150EAN3	4,400,206	3,840,126	560,080	3,840,126	3,412,810	6/30/2010
12543PAQ6	1,784,460	1,541,866	242,594	1,541,866	1,348,013	6/30/2010
45660L2V0	1,598,107	1,530,926	67,181	1,530,926	1,157,898	6/30/2010
45660L3H0	9,953,669	9,565,530	388,139	9,565,530	7,424,150	6/30/2010
46627MAA5	2,169,057	2,091,979	77,078	2,091,979	1,555,118	6/30/2010
52520QAG9	12,691,105	11,545,008	1,146,097	11,545,008	10,204,319	6/30/2010
61749EAF4	13,051,028	11,925,053	1,125,975	11,925,053	8,080,016	6/30/2010
61749WAK3	5,649,503	5,269,680	379,823	5,269,680	3,554,890	6/30/2010
863579K56	12,796,555	11,782,991	1,013,564	11,782,991	11,416,313	6/30/2010
872225AF4	6,552,383	3,483,780	3,068,603	3,483,780	2,066,680	6/30/2010
949772AU1	4,462,590	3,775,558	687,032	3,775,558	1,998,754	6/30/2010
Total	\$ 123,748,759	\$ 110,177,146	\$ 13,571,613	\$ 110,177,146	\$ 87,330,605	

**NOTES TO FINANCIAL STATEMENTS**

For the six month period ended December 31, 2009:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
059469AF3	\$ 4,084,265	\$ 3,958,294	\$ 125,971	\$ 3,958,294	\$ 2,818,791	12/31/2009
05950NBU1	2,739,165	1,189,390	1,549,775	1,189,390	2,076,039	12/31/2009
059522BB7	2,143,472	849,585	1,293,887	849,585	980,407	12/31/2009
12544DBB4	5,455,935	2,518,168	2,937,767	2,518,168	3,709,016	12/31/2009
12668BYF4	6,431,867	6,121,474	310,393	6,121,474	4,818,219	12/31/2009
225470M67	6,716,545	6,222,148	494,397	6,222,148	4,503,704	12/31/2009
251513AQ0	83,080	65,539	17,541	65,539	56,616	12/31/2009
45660L3T4	12,284,531	12,069,435	215,096	12,069,435	9,599,076	12/31/2009
525221EC7	13,493,738	12,851,796	641,942	12,851,796	9,701,815	12/31/2009
525221GA9	7,818,089	7,447,183	370,906	7,447,183	5,500,339	12/31/2009
52522HAN2	15,293,112	13,592,511	1,700,601	13,592,511	9,605,487	12/31/2009
65538PAF5	3,384,149	3,308,616	75,533	3,308,616	2,376,792	12/31/2009
761118MD7	4,457,494	4,249,793	207,701	4,249,793	2,998,130	12/31/2009
939344AR8	6,423,472	6,013,973	409,499	6,013,973	3,915,805	12/31/2009
93934FEQ1	7,220,961	6,846,507	374,454	6,846,507	6,221,660	12/31/2009
93935WAD6	20,767,486	19,808,212	959,274	19,808,212	14,579,158	12/31/2009
00079CAE9	739,872	729,940	9,932	729,940	575,681	9/30/2009
05950NBU1	3,891,730	2,855,010	1,036,720	2,855,010	2,090,848	9/30/2009
059515BF2	7,677,984	6,748,758	929,226	6,748,758	5,511,967	9/30/2009
059522BB7	2,619,881	2,231,956	387,925	2,231,956	1,589,338	9/30/2009
12543PAQ6	1,956,165	1,778,942	177,223	1,778,942	1,323,375	9/30/2009
12544DBB4	8,191,890	5,540,712	2,651,178	5,540,712	3,663,020	9/30/2009
12668WAU1	3,928,439	3,669,012	259,427	3,669,012	1,292,760	9/30/2009
40432BBH1	2,027,358	626,934	1,400,424	626,934	556,456	9/30/2009
52524MAV1	8,616,474	7,581,270	1,035,204	7,581,270	3,177,130	9/30/2009
872225AF4	10,962,696	6,767,200	4,195,496	6,767,200	2,945,943	9/30/2009
Total	\$ 169,409,850	\$145,642,358	\$ 23,767,492	\$ 145,642,358	\$ 106,187,572	

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
\$ (15,712,225)	\$ 220,038,620	\$ (129,348,637)	\$ 668,071,557

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

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

- E. Repurchase Agreements and/or Securities Lending Transactions. No change.
- F. Real Estate. No change.
- G. Low Income Housing Tax Credit Property Investments. No change.
6. Joint Ventures, Partnerships and Limited Liability Companies. No change.
7. Investment Income. No change.
8. Derivative Instruments. No change.
9. Income Taxes. No change.
10. Information Concerning Parent, Subsidiaries and Affiliates. No change.
11. Debt. No change.
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans. No change.
13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No change.
14. Contingencies. No change.
15. Leases. No change.
16. The Company had no financial instruments with off-balance sheet risk. No change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities. No change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.

**NOTES TO FINANCIAL STATEMENTS**

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	\$ -	\$ -	\$ -	\$ -
Issue obligation	-	-	-	-
RMBS	-	-	4,851,186	4,851,186
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	\$ -	\$ -	\$ 4,851,186	\$ 4,851,186
Preferred stock				
Industrial and miscellaneous	\$ -	\$ -	\$ -	\$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	\$ -	\$ -	\$ -	\$ -
Common stock				
Industrial and miscellaneous	\$ 113,120,352	\$ -	\$ -	\$ 113,120,352
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	\$ 113,120,352	\$ -	\$ -	\$ 113,120,352
Derivative assets				
Interest rate contracts	\$ -	\$ -	\$ -	\$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit default swaps	-	-	3,819,968	3,819,968
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	\$ -	\$ -	\$ 3,819,968	\$ 3,819,968
Separate account assets*	\$ 35,870,312	\$ -	\$ -	\$ 35,870,312
Total assets at fair value	\$ 148,990,664	\$ -	\$ 8,671,154	\$ 157,661,818
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

\* Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost.

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Balance at 03/31/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 06/30/2012
RMBS	\$ 31,252,586	\$ -	\$(35,286,176)	\$(4,092,907)	\$14,631,872	\$(1,654,189)	\$ 4,851,186
Derivative assets	4,069,234	-	-	-	(55,585)	(193,681)	3,819,968
Total	\$ 35,321,820	\$ -	\$(35,286,176)	\$(4,092,907)	\$14,576,287	\$(1,847,870)	\$ 8,671,154

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
RMBS	\$ 32,979,902	\$ 1,242	\$(293,862)	\$ -	\$ 113,986	\$(1,548,682)	\$ 31,252,586
Derivative assets	2,920,299	-	-	-	1,344,280	(195,345)	4,069,234
Total	\$ 35,900,201	\$ 1,242	\$(293,862)	\$ -	\$ 1,458,266	\$(1,744,027)	\$ 35,321,820

## Gross Purchases, Issuances, Sales, and Settlements

3 months ended 06/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	\$ -	\$ -	\$ -	\$ (1,654,189)	\$ (1,654,189)
Derivative assets	-	-	-	(193,681)	(193,681)
Total	\$ -	\$ -	\$ -	\$ (1,847,870)	\$ (1,847,870)

3 months ended 03/31/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	\$ -	\$ -	\$ -	\$ (1,548,682)	\$ (1,548,682)
Derivative assets	-	-	-	(195,345)	(195,345)

**NOTES TO FINANCIAL STATEMENTS**

Total	\$	-	\$	-	\$	-	\$	(1,744,027)	\$	(1,744,027)
-------	----	---	----	---	----	---	----	-------------	----	-------------

- (3) The Company's policy is to recognize transfers in and transfers out of levels at the end of the reporting period.
- (4) Investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

The fair values of credit default swaps in Level 3 have been determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

The fair value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts carried at fair value consistent of mutual funds. The fair values of these assets have been determined using the same methodologies as for common stock.

The carrying amounts and fair values of the Company's significant financial instruments follow:

C.

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$10,528,870,786	\$ 9,946,399,122	\$ 3,186,777	\$9,312,588,403	\$ 1,213,095,606	\$ -
Common stocks, unaffiliated**	156,229,852	156,229,852	156,229,852	-	-	-
Preferred stock	2,500,000	2,121,638	-	2,500,000	-	-
Mortgage loans	833,182,032	783,464,992	-	-	833,182,032	-
Cash, cash equivalents and short-term investments	182,746,340	182,746,340	182,746,340	-	-	-
Other invested assets, surplus notes	14,843,463	13,643,932	-	14,843,463	-	-
Securities lending reinvested collateral assets	25,703,209	25,260,768	25,703,209	-	-	-
Derivative assets	3,819,968	3,819,968	-	-	3,819,968	-
Separate acct. assets	42,764,790	42,115,755	35,902,108	6,862,682	-	-

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

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

#### *Debt Securities and Surplus Notes*

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

#### *Equity Securities*

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

#### *Mortgage Loans*

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

#### *Derivative Instruments*

The fair values of free-standing derivative instruments, primarily call options and credit default swaps, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

#### *Cash, Cash Equivalents and Short-Term Investments*

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

#### *Securities Lending Reinvested Collateral Assets*

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company  
**NOTES TO FINANCIAL STATEMENTS**

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

*Assets Held in Separate Accounts*

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

21. Other Items. No change.
22. Events Subsequent. No change.
23. Reinsurance. No change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.
25. Change in Incurred Losses and Loss Adjustment Expenses. No change.
26. Intercompany Pooling Arrangements. No change.
27. Structured Settlements. No change.
28. Health Care Receivables. No change.
29. Participating Policies. No change.
30. Premium Deficiency Reserves. No change.
31. Reserves for Life Contracts and Annuity Contracts. No change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.
33. Premiums and Annuity Considerations Deferred and Uncollected. No change.
34. Separate Accounts. No change.
35. Loss/Claim Adjustment Expenses. No change.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2007
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2007
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 12/18/2008
- 6.4 By what department or departments?  
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Fort Washington Savings Company .....	Cincinnati, Ohio .....	NO	NO	NO	NO

**GENERAL INTERROGATORIES**

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

**FINANCIAL**

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

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 46,317,796
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ ..... 0   | \$ .....  |
| 14.22 Preferred Stock .....   | \$ ..... 0   | \$ .....  |
| 14.23 Common Stock .....  | \$ ..... 29,797,198                                    | \$ ..... 34,265,138                                     |
| 14.24 Short-Term Investments .....  | \$ ..... 0   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ ..... 0   | \$ .....  |
| 14.26 All Other .....   | \$ ..... 89,722,800                                    | \$ ..... 89,670,605                                     |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 119,519,998                                   | \$ ..... 123,935,743                                    |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No   
 If no, attach a description with this statement.

## GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON .....	ONE WALL STREET, NY, NY 12086 .....
FEDERAL HOME LOAN BANK .....	CINCINNATI, OH 45202 .....

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126 .....	FT WASHINGTON INVESTMENT ADVISORS .....	303 BROADWAY, SUITE 1200, CINTI, OH 45202 .....

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

17.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ ..... 783,464,992
1.14	Total Mortgages in Good Standing .....	\$ ..... 783,464,992
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms .....	\$ .....
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages .....	\$ .....
1.32	Residential Mortgages .....	\$ .....
1.33	Commercial Mortgages .....	\$ .....
1.34	Total Mortgages with Interest Overdue more than Three Months .....	\$ ..... 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages .....	\$ .....
1.42	Residential Mortgages .....	\$ .....
1.43	Commercial Mortgages .....	\$ .....
1.44	Total Mortgages in Process of Foreclosure .....	\$ ..... 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$ ..... 783,464,992
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages .....	\$ .....
1.62	Residential Mortgages .....	\$ .....
1.63	Commercial Mortgages .....	\$ .....
1.64	Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ ..... 0
2.	Operating Percentages:	
2.1	A&H loss percent .....	%
2.2	A&H cost containment percent .....	%
2.3	A&H expense percent excluding cost containment expenses .....	%
3.1	Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3	Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
<b>NONE</b>						

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

1	Life Contracts		Direct Business Only				
	2	3	4	5	6	7	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	234,874	5,110,859	0	5,345,733	
2. Alaska	AK	N	17,043	350	0	17,393	
3. Arizona	AZ	L	574,136	4,887,987	0	5,462,123	
4. Arkansas	AR	L	113,937	8,377,599	0	8,491,536	
5. California	CA	L	2,703,273	11,271,062	0	13,974,335	
6. Colorado	CO	L	186,749	2,486,420	0	2,673,169	
7. Connecticut	CT	L	359,636	2,128,960	0	2,488,596	
8. Delaware	DE	L	46,693	352	0	47,045	
9. District of Columbia	DC	L	77,348	122,882	0	200,230	
10. Florida	FL	L	6,102,783	12,854,190	0	18,956,973	(300,000)
11. Georgia	GA	L	811,418	3,150,807	0	3,962,225	278,905
12. Hawaii	HI	L	211,269	13,611,172	0	13,822,441	
13. Idaho	ID	L	22,033	377,831	0	399,864	
14. Illinois	IL	L	5,985,066	35,502,425	0	41,487,491	
15. Indiana	IN	L	9,122,733	16,124,955	0	25,247,688	29,142
16. Iowa	IA	L	164,235	4,544,851	0	4,709,086	
17. Kansas	KS	L	404,360	2,476,833	0	2,881,193	
18. Kentucky	KY	L	4,171,072	4,688,567	0	8,859,639	270,040
19. Louisiana	LA	L	3,785,800	16,477,172	0	20,262,972	
20. Maine	ME	N	9,330	600	0	9,930	
21. Maryland	MD	L	1,472,038	3,786,641	0	5,258,679	
22. Massachusetts	MA	L	70,798	489,319	0	560,117	
23. Michigan	MI	L	5,122,787	23,498,049	0	28,620,836	
24. Minnesota	MN	L	794,401	1,900,158	0	2,694,559	
25. Mississippi	MS	L	2,378,310	15,157,581	0	17,535,891	
26. Missouri	MO	L	1,923,274	13,806,080	0	15,729,354	
27. Montana	MT	L	19,098	285,466	0	304,564	
28. Nebraska	NE	L	42,666	939,653	0	982,319	
29. Nevada	NV	L	117,126	850	0	117,976	
30. New Hampshire	NH	N	5,743	125	0	5,868	
31. New Jersey	NJ	L	646,076	2,112,947	0	2,759,023	
32. New Mexico	NM	L	71,031	2,337,732	0	2,408,763	
33. New York	NY	N	67,172	67,750	0	134,922	
34. North Carolina	NC	L	7,651,714	14,730,677	0	22,382,391	12,552
35. North Dakota	ND	L	10,398	79,758	0	90,156	
36. Ohio	OH	L	27,978,999	26,771,800	0	54,750,799	189,564,732
37. Oklahoma	OK	L	312,278	9,185,668	0	9,497,946	
38. Oregon	OR	L	69,009	602,146	0	671,155	
39. Pennsylvania	PA	L	6,738,594	13,861,282	0	20,599,876	255,643
40. Rhode Island	RI	N	24,283	480	0	24,763	
41. South Carolina	SC	L	1,157,455	8,653,217	0	9,810,672	
42. South Dakota	SD	L	31,333	311,758	0	343,091	
43. Tennessee	TN	L	1,132,094	2,021,091	0	3,153,185	
44. Texas	TX	L	2,197,683	21,348,743	0	23,546,426	57,063
45. Utah	UT	L	51,048	61,286	0	112,334	
46. Vermont	VT	L	3,877	32,862	0	36,739	
47. Virginia	VA	L	1,126,076	6,185,084	0	7,311,160	
48. Washington	WA	L	196,277	170,340	0	366,617	
49. West Virginia	WV	L	2,125,032	2,912,756	0	5,037,788	301,904
50. Wisconsin	WI	L	687,312	13,082,410	0	13,769,722	
51. Wyoming	WY	L	23,551	304,452	0	328,003	
52. American Samoa	AS						
53. Guam	GU	L	5,375	0	0	5,375	
54. Puerto Rico	PR	N	3,004	0	0	3,004	
55. U.S. Virgin Islands	VI	N	241	0	0	241	
56. Northern Mariana Islands	MP						
57. Canada	CN						
58. Aggregate Other Aliens	OT	XXX	35,520	0	0	35,520	0
59. Subtotal	(a) 47		99,395,461	328,894,035	0	428,289,496	190,469,981
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,417,304	0	0	1,417,304	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		100,812,765	328,894,035	0	429,706,800	190,469,981
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX		100,812,765	328,894,035	0	429,706,800	190,469,981
98. Less Reinsurance Ceded	XXX		6,112,316	1,282	0	6,113,598	
99. Totals (All Business) less Reinsurance Ceded	XXX		94,700,449	328,892,753	0	423,593,202	190,469,981
DETAILS OF WRITE-INS							
5801. Mexico	XXX		6,762			6,762	
5802. Other Foreign	XXX		28,758			28,758	
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX		35,520	0	0	35,520	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

**SCHEDULE Y  
PART 1 – ORGANIZATIONAL CHART**

	<u>NAIC#</u>	<u>TIN#</u>
<b>PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)</b>		<b>31-1732405</b>
<b>SUBSIDIARY - WESTERN &amp; SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)</b>		<b>31-1732404</b>
<b>SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>65242</b>	<b>35-0457540</b>
<b>SUBSIDIARY - LLIA, INC., OH (NON-INSURER)</b>		<b>35-2123483</b>
<b>SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>70483</b>	<b>31-0487145</b>
<b>SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)</b>	<b>92622</b>	<b>31-1000236</b>
<b>SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)</b>		<b>47-6046379</b>
<b>SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)</b>		<b>31-1328371</b>
<b>SUBSIDIARY - W&amp;S BROKERAGE SERVICES, INC., OH (NON-INSURER)</b>		<b>31-0846576</b>
<b>SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>99937</b>	<b>31-1191427</b>
<b>SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>74780</b>	<b>86-0214103</b>
<b>SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)</b>	<b>75264</b>	<b>16-0958252</b>
<b>SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)</b>		<b>43-2081325</b>
<b>SUBSIDIARY - WS OPERATING HOLDINGS, LLC, OH (NON-INSURER)</b>		<b>06-1804434</b>
<b>SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)</b>		<b>31-1018957</b>
<b>SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)</b>		<b>31-1301863</b>

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	JA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	32.420	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Prairie Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors Insurance Profillumt Solutions, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	43-2081325					OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	OH		The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	03-0464760				Centerline Corporate Partners XXI LP		DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE Y**

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

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0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	JA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	JA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	JA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

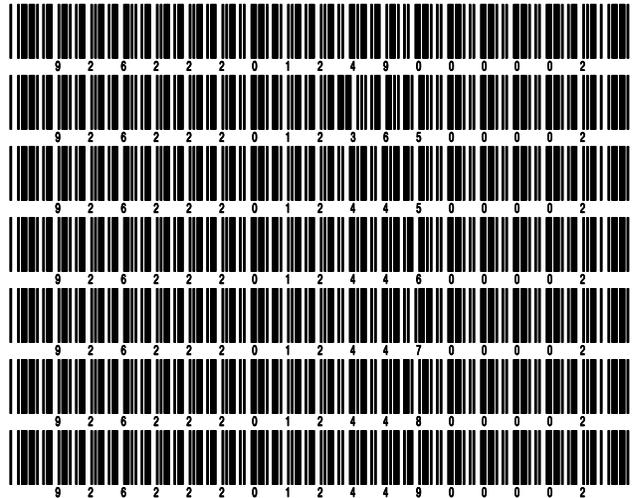
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	25,323,292	26,133,507
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		8,000,000
2.2 Additional investment made after acquisition .....		238,732
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		0
5. Deduct amounts received on disposals .....		8,000,000
6. Total foreign exchange change in book/adjusted carrying value .....		0
7. Deduct current year's other than temporary impairment recognized .....		0
8. Deduct current year's depreciation .....	483,600	1,048,947
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	24,839,692	25,323,292
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10)	24,839,692	25,323,292

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	753,520,277	724,579,907
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	55,171,685	103,003,402
2.2 Additional investment made after acquisition .....	12,717,572	7,452,453
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	1,589,563	1,219,553
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	39,507,033	82,386,991
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	27,081	58,747
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		0
10. Deduct current year's other than temporary impairment recognized .....		289,300
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	783,464,983	753,520,277
12. Total valuation allowance .....		0
13. Subtotal (Line 11 plus Line 12) .....	783,464,983	753,520,277
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14)	783,464,983	753,520,277

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	128,269,120	100,138,397
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		28,654,998
2.2 Additional investment made after acquisition .....	425,295	742,058
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....	2,454,420	(62,240)
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	4,168,592	1,197,612
8. Deduct amortization of premium and depreciation .....	4,585	6,481
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	126,975,658	128,269,120
12. Deduct total nonadmitted amounts .....		0
13. Statement value at end of current period (Line 11 minus Line 12)	126,975,658	128,269,120

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	10,056,068,404	10,183,102,702
2. Cost of bonds and stocks acquired .....	1,088,526,034	2,474,112,731
3. Accrual of discount .....	8,323,978	23,672,112
4. Unrealized valuation increase (decrease) .....	32,857,367	(20,354,430)
5. Total gain (loss) on disposals .....	19,442,730	24,009,644
6. Deduct consideration for bonds and stocks disposed of .....	1,042,670,308	2,576,072,360
7. Deduct amortization of premium .....	13,159,179	20,996,800
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....	10,373,274	31,405,195
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	10,139,015,752	10,056,068,404
11. Deduct total nonadmitted amounts .....	33,316,511	28,848,444
12. Statement value at end of current period (Line 10 minus Line 11)	10,105,699,241	10,027,219,960

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 1B**

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a) .....	6,110,073,071	1,001,507,512	778,848,534	26,295,935	6,110,073,071	6,359,027,984		6,124,053,708
2. Class 2 (a) .....	2,521,020,830	2,001,407,138	1,977,028,440	(30,507,358)	2,521,020,830	2,514,892,170		2,598,868,192
3. Class 3 (a) .....	514,966,821	418,211	37,952,382	1,700,571	514,966,821	479,133,221		479,058,404
4. Class 4 (a) .....	696,978,271	28,872,131	65,103,842	5,280,814	696,978,271	666,027,374		708,200,854
5. Class 5 (a) .....	113,659,494		2,804,368	(1,317,539)	113,659,494	109,537,587		111,212,936
6. Class 6 (a) .....	8,619,358	278,217	740,160	384,787	8,619,358	8,542,202		10,669,510
7. Total Bonds	9,965,317,845	3,032,483,209	2,862,477,726	1,837,210	9,965,317,845	10,137,160,538	0	10,032,063,604
<b>PREFERRED STOCK</b>								
8. Class 1 .....	0				0	0		0
9. Class 2 .....	2,121,638			(2,121,638)	2,121,638	0		2,121,638
10. Class 3 .....	0			2,121,638	0	2,121,638		0
11. Class 4 .....	2,368		16,763	14,395	2,368	0		0
12. Class 5 .....	0				0	0		0
13. Class 6 .....	0				0	0		0
14. Total Preferred Stock .....	2,124,006	0	16,763	14,395	2,124,006	2,121,638	0	2,121,638
15. Total Bonds and Preferred Stock	9,967,441,851	3,032,483,209	2,862,494,489	1,851,605	9,967,441,851	10,139,282,176	0	10,034,185,242

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ .....189,482,845 ; NAIC 2 \$ .....1,278,573 ; NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	82,578,485	XXX	82,635,652	113,158	109,729

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	151,310,964	330,024,111
2. Cost of short-term investments acquired .....	789,036,436	2,399,410,623
3. Accrual of discount .....	4,655	15,052
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....		(7,017)
6. Deduct consideration received on disposals .....	857,667,547	2,577,998,761
7. Deduct amortization of premium .....	106,024	133,044
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) .....	82,578,484	151,310,964
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	82,578,484	151,310,964

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	2,920,299
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	1,288,695
4. Total gain (loss) on termination recognized	
5. Considerations received/(paid) on terminations	2,083
6. Amortization	(386,943)
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	3,819,968
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	3,819,968

**SCHEDULE DB - PART B - VERIFICATION**

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	
3.2 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	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 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)	

**NONE**

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
913017F*5	UNITED TECHNOLOGIES 913017BH1	1FE	8,000,000	9,731,024	11,076,495	05/17/2007	06/20/2017	Deutsche Bank	(160,235)	(160,235)	20047E-AE-2	COMM 2006-C8 A4	1FE	9,891,259	11,236,730
742718C#6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	6,893,686	7,083,906	06/21/2007	09/20/2012	Deutsche Bank	(159)	(159)	225410-DJ-8	CSFB 2003-C3 A5	1FE	6,893,845	7,084,065
742718C#6	PROCTER & GAMBLE 742718DA4	1FE	6,000,000	5,986,541	6,099,531	06/21/2007	09/20/2012	Deutsche Bank	(159)	(159)	61750C-AD-9	MSC 2006-HQ9 A3	1FE	5,986,700	6,099,690
713411A#5	PEPSICO INC 713448BG2	1FE	5,000,000	4,989,674	5,079,456	07/06/2007	09/20/2012	Credit Suisse	(134)	(134)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,989,808	5,079,590
713411A#5	PEPSICO INC 713448BG2	1FE	5,000,000	4,978,741	5,009,156	07/06/2007	09/20/2012	Credit Suisse	(134)	(134)	22541N-UL-1	CSFB 2002-CP5 C	1FE	4,978,875	5,009,290
713411A#5	PEPSICO INC 713448BG2	1FE	5,000,000	4,989,674	5,079,456	07/06/2007	09/20/2012	Credit Suisse	(134)	(134)	05950W-AC-2	BACM 2006-4 A3A	1FE	4,989,808	5,079,590
713411A#5	PEPSICO INC 713448BG2	1FE	5,000,000	4,978,988	5,221,771	07/06/2007	09/20/2012	Credit Suisse	(134)	(134)	22541S-AD-0	CSFB 2004-C1 A4	1FE	4,979,122	5,221,905
105756B#8	BRAZIL SOVEREIGN 105756AL4	2FE	5,000,000	4,987,682	5,003,779	07/20/2007	08/20/2012	Credit Suisse	1,824	1,824	22541N-MT-3	CSFB 2002-CKS4 C	1FE	4,985,858	5,001,955
593048B#9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	4,995,365	5,012,329	07/27/2007	08/20/2012	Deutsche	2,389	2,389	05947U-HN-1	BACM 2002-2 B	1FE	4,992,976	5,009,940
593048B#9	MEXICAN SOVEREIGN 91086QAN8	2FE	5,000,000	5,003,069	5,064,334	07/27/2007	08/20/2012	Deutsche	2,389	2,389	396789-DY-2	GCFCF 2003-C1 D	1FE	5,000,680	5,061,945
254687C#3	DISNEY CO 25468PE4	1FE	5,000,000	5,001,289	5,189,520	07/27/2007	09/20/2012	Barclays	2,240	2,240	361849-ZT-2	GMACC 2003-C3 A4	1FE	4,999,049	5,187,280
254687C#3	DISNEY CO 25468PE4	1FE	5,000,000	4,995,565	5,157,905	07/27/2007	09/20/2012	Barclays	2,240	2,240	52108H-TA-2	LBUBS 2003-C5 A4	1FE	4,993,325	5,155,665
427866E*5	HERSHEY CO 427866AK4	1FE	10,000,000	9,948,452	10,140,114	08/02/2007	09/20/2012	Deutsche Bank	1,644	1,644	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	9,946,808	10,138,470
427866E*5	HERSHEY CO 427866AK4	1FE	5,000,000	4,987,026	5,070,867	08/02/2007	09/20/2012	Deutsche Bank	822	822	617451-CP-2	MSC 2006-T21 A3	1FE	4,986,204	5,070,045
713411A#3	PEPSICO INC 713448BG2	1FE	15,000,000	14,920,848	15,208,341	08/02/2007	09/20/2012	Barclays	636	636	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	14,920,212	15,207,705
459200J#1	JBM 459200BA8	1FE	3,500,000	3,631,761	3,701,718	08/02/2007	09/20/2012	Barclays	1,176	1,176	46625M-VR-7	JPMCC 2003-ML1A A2	1FE	3,630,585	3,700,542
459200J#1	JBM 459200BA8	1FE	11,500,000	11,390,860	11,930,352	08/02/2007	09/20/2012	Barclays	3,863	3,863	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	11,386,997	11,926,489
604059A#4	3M 604059AE5	1FE	15,000,000	14,854,374	15,558,059	08/02/2007	09/20/2012	Barclays	1,769	1,769	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	14,852,605	15,556,290
742718C#4	PROCTER & GAMBLE 742718DA4	1FE	15,000,000	14,919,410	15,205,855	08/02/2007	09/20/2012	Deutsche Bank	1,330	1,330	22541N-S8-3	CSFB 2003-CK2 A4	1FE	14,918,080	15,204,525
929903A#9	WACHOVIA CORP 949746NA5	1FE	10,000,000	9,930,674	10,121,637	08/02/2007	09/20/2012	Morgan Stanley	(14,713)	(14,713)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,945,387	10,136,350
842634A*8	SOUTHERN CO 842634AG2	1FE	10,000,000	9,944,538	10,135,501	08/02/2007	09/20/2012	Barclays	(849)	(849)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,945,387	10,136,350
233293A#8	DPL INC 233293AH2	2FE	10,000,000	9,937,822	10,128,785	08/02/2007	09/20/2012	Barclays	(7,565)	(7,565)	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,945,387	10,136,350
191216E#5	COCA COLA 191216AK6	1FE	10,000,000	9,978,284	10,169,878	08/02/2007	09/20/2012	Deutsche Bank	78	78	22541N-S8-3	CSFB 2003-CK2 A4	1FE	9,978,206	10,169,800
911308A#3	UNITED PARCEL 911308AB0	1FE	10,000,000	9,902,575	10,371,698	08/02/2007	09/20/2012	Barclays	838	838	46625M-P2-9	JPMCC 2003-CB7 A4	1FE	9,901,737	10,370,860
097023C*4	BOEING 097023AD7	1FE	10,000,000	9,936,185	10,160,137	08/02/2007	09/20/2012	Deutsche Bank	557	557	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,935,628	10,159,580
913017F#3	UNITED TECHNOLOGIES 913017BH1	1FE	10,000,000	9,937,921	10,161,873	08/14/2007	09/20/2012	Merrill	2,293	2,293	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,935,628	10,159,580
560904A#3	MALAYSIA MYBINO700027	1FE	10,000,000	9,944,349	10,342,960	08/16/2007	09/20/2012	Deutsche	1,080	1,080	46625M-WX-3	JPMCC 2003-CB6 A2	1FE	9,943,269	10,341,880
560904A#1	MALAYSIA MYBINO700027	1FE	10,000,000	9,936,938	10,160,890	08/17/2007	09/20/2012	Barclays	1,310	1,310	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,935,628	10,159,580
264399D*4	DUKE ENERGY CAROLINAS 264399DW3	1FE	10,000,000	9,940,782	10,164,734	08/21/2007	09/20/2012	Merrill	5,154	5,154	52108H-PN-8	LBUBS 2003-C1 A4	1FE	9,935,628	10,159,580
20825CC#1	CONOCO PHILLIPS 20825CAE4	1FE	10,000,000	10,154,735	10,635,408	08/30/2007	09/20/2012	Morgan Stanley	1,535	1,535	225410-J2-9	CSFB 2003-C5 A4	1FE	10,153,200	10,633,873
742718C*4	Procter&Gamble 742718DA4	1FE	25,000,000	25,798,644	28,339,865	06/22/2011	09/20/2016	Bank of America	605,915	605,915	3137A7-JU-5	FHMS K701 A2	1FE	25,192,729	27,733,950
166751C*6	Chevron Corporation 166751AJ6	1FE	10,000,000	10,544,251	11,595,935	06/07/2011	09/20/2016	Deutsche Bank	309,735	309,735	31398J-ZS-5	FHR K004 A2	1FE	10,234,516	11,286,200
911308C#1	United Parcel 911308AB0	1FE	15,000,000	15,619,383	17,506,840	06/07/2011	09/20/2016	Deutsche Bank	430,345	430,345	31398W-D3-5	FHR K005 A2	1FE	15,189,038	17,076,495
911308C#9	United Parcel 911308AB0	1FE	25,000,000	25,924,530	27,637,766	06/22/2011	09/20/2016	Deutsche Bank	717,241	717,241	3137AB-FV-8	FHLMC SERI1CL	1FE	25,207,289	26,920,525
88579YB*1	Exxon 607059AT9	1FE	5,000,000	5,294,028	5,729,396	08/30/2011	09/20/2016	Deutsche	167,041	167,041	36249K-AC-4	GSMS 2010-C1 A2	1FE	5,126,987	5,562,355
88579YB*1	Exxon 607059AT9	1FE	4,000,000	4,278,216	4,445,177	08/30/2011	09/20/2016	Deutsche	133,633	133,633	396789-JU-4	GCFCF 2005-GG3 A4	1FE	4,144,583	4,311,544
88579YB*1	Exxon 607059AT9	1FE	11,000,000	11,456,533	12,045,002	08/30/2011	09/20/2016	Deutsche	367,490	367,490	46635E-AC-4	JPMCC 2010-C2 A2	1FE	11,089,043	11,677,512
244199C*4	Deere & Co 244199BB0	1FE	5,000,000	5,245,497	5,680,865	08/08/2011	09/20/2016	Morgan Stanley	118,510	118,510	36249K-AC-4	GSMS 2010 C1 A2	1FE	5,126,987	5,562,355
244199C*4	Deere & Co 244199BB0	1FE	15,000,000	17,096,027	17,790,248	08/08/2011	09/20/2016	Morgan Stanley	355,529	355,529	20046F-AW-0	COMM 2001 J2A C	1FE	16,740,498	17,434,719
501044 H#1	Kroger Company 501044CH2	2FE	10,000,000	10,206,856	11,236,259	08/10/2011	09/20/2014	Morgan Stanley	125,979	125,979	233050-AB-9	DBUS 2011-LC1A A2	1FE	10,080,877	11,110,280
30231GA*3	3M 604059AE5	1FE	7,000,000	8,096,072	8,701,301	08/30/2011	09/20/2016	Morgan Stanley	223,160	223,160	12622D-AB-0	COMM 2010-C1 A2	1FE	7,872,912	8,478,141
30231GA*3	3M 604059AE5	1FE	12,000,000	12,479,698	13,121,664	08/30/2011	09/20/2016	Morgan Stanley	382,560	382,560	46635E-AC-4	JPMCC 2010-C2 A2	1FE	12,097,138	12,739,104
30231GA*3	3M 604059AE5	1FE	1,000,000	1,034,799	1,111,898	08/30/2011	09/20/2016	Morgan Stanley	31,880	31,880	12622D-AB-0	COMM 2010-C1 A2	1FE	1,002,919	1,080,018
9999999 - Totals				404,803,366	424,388,661	XXX	XXX	XXX	3,819,969	3,819,969	XXX	XXX	XXX	400,983,397	420,568,692

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STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	46	417,163,822	46	418,642,457					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		XXX		XXX	1,542,318
4. Less: Closed or Disposed of Transactions.....			3	13,902,778					3	13,902,778
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		XXX	0
7. Ending Inventory	46	418,642,457	43	404,803,362	0	0	0	0	43	404,803,362

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**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.....	3,819,969
2.	Part B, Section 1, Column 14.....	.....
3.	Total (Line 1 plus Line 2).....	3,819,969
4.	Part D, Column 5.....	3,819,969
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.....	(2,170,962)
8.	Part B, Section 1, Column 13.....	.....
9.	Total (Line 7 plus Line 8).....	(2,170,962)
10.	Part D, Column 8.....	3,819,969
11.	Part D, Column 9.....	(5,990,931)
12.	Total (Line 9 minus Line 10 minus Line 11).....	.....0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	395,760,428
14.	Part B, Section 1, Column 19.....	.....
15.	Part D, Column 11.....	395,760,428
16.	Total (Line 13 plus Line 14 minus Line 15).....	.....0

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	64,672,743
2. Cost of cash equivalents acquired .....	3,375,985,776	13,721,977,517
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....	2,710	1,928
6. Deduct consideration received on disposals .....	3,267,804,952	13,786,646,222
7. Deduct amortization of premium .....	601	5,966
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) .....	108,182,933	0
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	108,182,933	0

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**

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0001161	Conroe		TX		04/28/2011	6.520	.0	1,984,573	28,000,000
0001163	Cranberry Township		PA		10/01/2011	7.500	.0	2,019,262	21,000,000
0001167	Chatsworth		CA		02/28/2012	8.000	.0	1,464,293	8,000,000
0001170	Austin		TX		03/29/2012	5.700	.0	490,413	20,500,000
0001171	McCalla		AL		05/01/2012	4.850	28,800,000	.0	39,550,000
0599999. Mortgages in good standing - Commercial mortgages-all other							28,800,000	5,958,541	117,050,000
0899999. Total Mortgages in good standing							28,800,000	5,958,541	117,050,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							28,800,000	5,958,541	117,050,000

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0001091	South Bend	IN		11/08/2000	05/14/2012	3,682,972	.0	.0	.0	.0	.0	3,595,092	3,595,092	.0	.0	.0
0001154	Atlanta	GA		04/07/2010	04/26/2012	24,410,442	.0	1,262,952	.0	.0	1,262,952	26,000,000	26,000,000	.0	.0	.0
0199999. Mortgages closed by repayment						28,093,414	0	1,262,952	0	0	1,262,952	29,595,092	29,595,092	0	0	0
0001071	Cincinnati	OH		04/27/1994		1,403,562	.0	.0	.0	.0	.0	.0	11,321	.0	.0	.0
0001076	Cincinnati	OH		10/09/1997		12,397,330	.0	.0	.0	.0	.0	.0	212,496	.0	.0	.0
0001077	Birmingham	AL		11/24/1997		16,115,251	.0	.0	.0	.0	.0	.0	163,324	.0	.0	.0
0001080	Hebron	KY		06/25/1998		17,150,876	.0	.0	.0	.0	.0	.0	152,817	.0	.0	.0
0001083	Ft. Worth	TX		12/30/1998		18,128,181	.0	.0	.0	.0	.0	.0	150,393	.0	.0	.0
0001084	Hamilton	OH		06/15/1999		16,765,553	.0	.0	.0	.0	.0	.0	140,146	.0	.0	.0
0001091	South Bend	IN		11/08/2000		3,682,972	.0	.0	.0	.0	.0	.0	35,517	.0	.0	.0
0001094	Fremont	CA		08/17/2001		7,552,373	.0	.0	.0	.0	.0	.0	150,594	.0	.0	.0
0001096	Henderson	NV		12/20/2001		7,754,904	.0	.0	.0	.0	.0	.0	42,731	.0	.0	.0
0001097	Dublin	OH		12/21/2001		17,795,553	.0	.0	.0	.0	.0	.0	157,388	.0	.0	.0
0001101	Pittsburgh	PA		05/10/2002		15,614,108	.0	.0	.0	.0	.0	.0	94,307	.0	.0	.0
0001102	Kennesaw	GA		05/28/2002		7,726,634	.0	.0	.0	.0	.0	.0	31,126	.0	.0	.0
0001103	Piano	TX		07/09/2002		9,896,438	.0	.0	.0	.0	.0	.0	71,658	.0	.0	.0
0001104	Plantation	FL		07/19/2002		5,091,586	.0	.0	.0	.0	.0	.0	36,867	.0	.0	.0
0001106	Germantown	TN		09/06/2002		9,231,925	.0	.0	.0	.0	.0	.0	55,001	.0	.0	.0
0001108	Kissimmee	FL		10/28/2002		4,301,887	.0	.0	.0	.0	.0	.0	27,444	.0	.0	.0
0001110	Cincinnati	OH		12/19/2002		953,814	.0	.0	.0	.0	.0	.0	45,300	.0	.0	.0
0001111	W. Springfield	MA		12/19/2002		154,508	.0	(418)	.0	.0	(418)	.0	41,454	.0	.0	.0
0001112	Indianapolis	IN		12/19/2002		1,477,289	.0	(5,245)	.0	.0	(5,245)	.0	30,925	.0	.0	.0
0001113	Cincinnati	OH		12/19/2002		440,660	.0	(151)	.0	.0	(151)	.0	37,925	.0	.0	.0
0001114	Cincinnati	OH		12/19/2002		255,510	.0	.0	.0	.0	.0	.0	22,100	.0	.0	.0

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0001115	Las Vegas	NV		04/04/2003		8,681,522	0	0	0	0	0	0	0	72,071	0	0	0
0001119	Las Cruces	NM		08/01/2003		10,026,990	0	0	0	0	0	0	0	48,161	0	0	0
0001122	Henderson	NV		03/03/2004		2,803,687	0	0	0	0	0	0	0	23,164	0	0	0
0001123	Henderson	NV		03/03/2004		2,753,621	0	0	0	0	0	0	0	22,750	0	0	0
0001124	Warrensville Heights	OH		03/05/2004		21,487,459	0	0	0	0	0	0	0	118,446	0	0	0
0001125	Kissimmee	FL		03/25/2004		5,071,698	0	0	0	0	0	0	0	32,355	0	0	0
0001126	Austin	TX		09/24/2004		9,672,169	0	0	0	0	0	0	0	38,514	0	0	0
0001127	Seattle	WA		10/01/2004		1,336,762	0	0	0	0	0	0	0	106,124	0	0	0
0001128	Germantown	TN		03/23/2005		2,655,252	0	0	0	0	0	0	0	18,258	0	0	0
0001129	Germantown	TN		03/23/2005		1,712,102	0	0	0	0	0	0	0	35,561	0	0	0
0001130	Glen Mills	PA		04/25/2005		5,453,198	0	(8,400)	0	0	(8,400)	0	0	7,265	0	0	0
0001131	Austin	TX		10/25/2005		2,346,742	0	0	0	0	0	0	0	22,789	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,664,392	0	0	0	0	0	0	0	42,047	0	0	0
0001134	Las Cruces	NM		01/10/2007		2,115,755	0	0	0	0	0	0	0	10,161	0	0	0
0001135	Bloomington	IN		03/22/2007		40,354,019	0	0	0	0	0	0	0	136,999	0	0	0
0001136	Carmel	IN		04/05/2007		21,954,306	0	0	0	0	0	0	0	98,063	0	0	0
0001140	San Antonio	TX		03/20/2008		26,150,000	0	0	0	0	0	0	0	77,744	0	0	0
0001141	San Antonio	TX		04/09/2008		35,868,690	0	0	0	0	0	0	0	112,618	0	0	0
0001142	Round Rock	TX		06/26/2008		1,783,149	0	0	0	0	0	0	0	6,962	0	0	0
0001144	Owasso	OK		09/23/2008		8,528,824	0	0	0	0	0	0	0	31,291	0	0	0
0001145	Spartanburg	SC		10/16/2008		4,320,141	0	0	0	0	0	0	0	23,294	0	0	0
0001146	Abington	MA		10/23/2008		30,305,573	0	0	0	0	0	0	0	96,313	0	0	0
0001147	Ft. Walton Beach	FL		11/17/2008		24,805,879	0	0	0	0	0	0	0	77,641	0	0	0
0001149	Raleigh	NC		08/06/2009		26,633,273	0	0	0	0	0	0	0	74,058	0	0	0
0001150	Spartanburg	SC		09/08/2009		12,116,407	0	0	0	0	0	0	0	55,661	0	0	0
0001151	Lorton	VA		09/28/2009		25,170,947	0	0	0	0	0	0	0	247,975	0	0	0
0001152	Aurora	CO		09/29/2009		12,065,415	0	0	0	0	0	0	0	49,610	0	0	0
0001153	American Canyon	CA		01/15/2010		33,590,380	0	0	0	0	0	0	0	144,899	0	0	0
0001155	Melbourne	FL		07/08/2010		20,058,912	0	0	0	0	0	0	0	234,995	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		8,066,865	0	0	0	0	0	0	0	26,589	0	0	0
0001157	Auburn	AL		10/27/2010		8,654,661	0	0	0	0	0	0	0	29,292	0	0	0
0001158	Orlando	FL		01/31/2011		8,415,024	0	0	0	0	0	0	0	58,294	0	0	0
0001160	West Valley	UT		04/28/2011		34,740,498	0	0	0	0	0	0	0	115,546	0	0	0
0001162	Crestview Hills	KY		08/19/2011		14,907,271	0	0	0	0	0	0	0	59,584	0	0	0
0001166	Puyallup	WA		02/24/2012		0	0	0	0	0	0	0	0	142,428	0	0	0
0001167	Chatsworth	CA		02/28/2012		0	0	0	0	0	0	0	0	65,406	0	0	0
0001169	Kennesaw	GA		03/29/2012		0	0	0	0	0	0	0	0	10,707	0	0	0
0001171	McCalla	AL		05/01/2012		0	0	0	0	0	0	0	0	35,575	0	0	0
0299999. Mortgages with partial repayments						654,162,497	0	(14,214)	0	0	(14,214)	0	0	4,320,044	0	0	0
0599999 - Totals						682,255,911	0	1,248,738	0	0	1,248,738	0	29,595,092	33,915,136	0	0	0

E02.1

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>NONE</b>												
4199999 - Totals												XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	BOSTON CAPITAL AFFORD. HOUS. MORTGAGE FUND, LLC	BOSTON	MA	BCAHMF LLC	06/29/2006	06/15/2012	10,272,302					0			29,878			0	0
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							10,272,302	0	0	0	0	0	0	0	29,878	0	0	0	0
	LEXINGTON CAPITAL PARTNERS II LP	NEW YORK	NY	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	06/29/2012	9,025					0		9,025	9,025			0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							9,025	0	0	0	0	0	0	9,025	9,025	0	0	0	0
	PCE LP	ATLANTA	GA	SALE DISTRIBUTION	04/07/2010	04/25/2012	3,503,668					0		3,995,069				0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							3,503,668	0	0	0	0	0	0	3,995,069	0	0	0	0	0
3999999. Total - Unaffiliated							9,025	0	0	0	0	0	9,025	9,025	0	0	0	0	0
4099999. Total - Affiliated							13,775,970	0	0	0	0	0	0	4,024,947	0	0	0	0	0
4199999 - Totals							13,784,995	0	0	0	0	0	9,025	4,033,972	0	0	0	0	0

E03

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		.06/01/2012	Interest Capitalization		25,557	25,557	.0	1
36176F-2W-7	G2 #765189 4.561% 07/01/42		.05/03/2012	KNIGHT LIBERTAS LLC		22,253,068	19,955,112	60,677	1
36176F-2Z-0	G2 #765164 4.607% 10/20/61		.06/01/2012	Interest Capitalization		66,173	66,173	.0	1
36176F-29-2	G2 #765168 4.615% 11/22/61		.06/01/2012	Interest Capitalization		162,026	162,026	.0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		.05/11/2012	CREDIT SUISSE FIRST BOSTON		16,542,494	14,836,530	27,856	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		.06/01/2012	Interest Capitalization		217,532	217,532	.0	1
36230S-ET-7	G2 757346 4.567% 05/20/62		.06/26/2012	BANK of AMERICA SEC		6,722,816	6,015,942	22,132	1
36230U-YF-0	G2 4.684% 09/01/46		.06/01/2012	Interest Capitalization		78,363	78,363	.0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		.06/01/2012	Interest Capitalization		118,207	118,207	.0	1
36297E-ZS-7	G2 POOL # 710064 4.650% 03/01/61		.04/01/2012	Interest Capitalization		7,997	7,997	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.06/01/2012	Interest Capitalization		76,575	76,575	.0	1
690353-RV-1	OPIC US Agency Floating MTN 0.200% 12/15/19		.05/22/2012	MELLON CAPITAL MKT		15,000,000	15,000,000	4,577	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>61,270,808</b>	<b>56,560,014</b>	<b>115,242</b>	<b>XXX</b>
448814-8U-0	HYDRO-QUEBEC 1.375% 06/19/17	A	.06/12/2012	NATIONAL BANK OF CANADA		4,994,200	5,000,000	.0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	.06/08/2012	BARCLAYS		3,008,940	3,000,000	.0	1FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>						<b>8,003,140</b>	<b>8,000,000</b>	<b>0</b>	<b>XXX</b>
01757L-CL-8	ALLEN CO OH HOSP 0.180% 10/01/31		.04/26/2012	MERRILL LYNCH-NY--FX INC		10,200,000	10,200,000	1,419	1FE
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.190% 12/01/32		.06/08/2012	MORGAN STANLEY FIXED INC		5,900,000	5,900,000	193	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38		.05/10/2012	BARCLAYS		3,800,000	3,800,000	.0	1FE
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	1FE
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		.06/12/2012	CREDIT SUISSE FIRST BOSTON		304,288	282,566	667	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		.06/13/2012	WELLS FARGO		258,072	238,266	563	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		.06/19/2012	J P MORGAN SEC FIXED INC		10,233,148	9,954,727	11,601	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		.04/05/2012	WELLS FARGO		22,976,546	22,605,672	25,117	1
31294M-NG-0	FGLMC E03099 2.500% 03/01/27		.04/05/2012	WELLS FARGO		21,267,846	20,934,207	23,260	1
3136A5-3Z-7	FNMA 2012-51 TP 3.500% 03/25/41		.05/31/2012	DEUTSCHE BANK		4,277,500	4,000,000	1,556	1
3136A7-DU-3	FNMA 2012-68 AC 2.500% 02/25/39		.06/29/2012	DEUTSCHE BANK		8,382,388	8,240,750	2,289	1FE
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		.05/31/2012	KGS-ALPHA CAPITAL MARKETS		9,080,944	8,763,275	2,921	1
3137AL-6W-4	FHMS K706 X1 1.734% 10/25/18		.04/13/2012	WELLS FARGO		8,727,686	.0	75,306	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		.04/17/2012	BANK of AMERICA SEC		3,001,476	.0	38,050	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		.05/23/2012	CRT CAPITAL GROUP LLC		9,867,843	9,080,402	28,250	1
3137AP-PA-2	FHLMC K018 1.615% 01/25/22		.05/08/2012	J P MORGAN SEC FIXED INC		3,000,147	.0	27,498	1
3137AQ-VX-3	FHMS K709 X1 1.547% 03/25/19		.06/15/2012	WELLS FARGO		8,000,078	.0	106,668	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		.04/25/2012	J P MORGAN SEC FIXED INC		18,355,791	18,000,009	20,000	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		.04/01/2012	Interest Capitalization		29,810	29,810	.0	1
31394R-VN-6	FHLMC 2758 ZG 5.500% 04/15/33		.06/01/2012	Interest Capitalization		42,852	42,852	.0	1
31396G-GR-6	FHR SER R004 CL VG 6.000% 08/15/21		.04/11/2012	STEPHENS INC.		260,469	250,000	625	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		.06/29/2012	STEPHENS INC.		5,771,138	5,062,402	3,375	1FE
31398F-JR-3	FNMA 2009-80 EJ 4.500% 03/25/27		.06/19/2012	STEPHENS INC.		314,926	305,291	801	1
31417Y-ZE-0	FNMA MA0740 3.500% 05/01/21		.06/07/2012	STEPHENS INC.		524,910	496,809	773	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		.04/13/2012	KNIGHT LIBERTAS LLC		18,002,422	18,024,953	29,040	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		.06/01/2012	Interest Capitalization		21,817	21,817	.0	1
38378B-TK-5	GNR 2012-53 IO 1.085% 03/16/47		.05/01/2012	NOMURA SECURITIES INTERNATIONAL		8,466,011	.0	9,694	1
49130T-PR-1	KENTUCKY ST HSG CORP HSG REVEN 4.250% 07/01/33		.06/06/2012	CITIGROUP GLOBAL MKTS		2,074,240	2,000,000	.0	1FE
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	1FE
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	1FE
837151-AL-3	SOCAR REVE 0.741% 07/01/13		.05/10/2012	J P MORGAN SEC FIXED INC		3,705,265	3,700,000	1,002	1FE
3136A7-K7-6	FNMA CMO 3.500% 07/01/42		.06/27/2012	UBS PAINEWEBBER		13,012,500	12,000,000	35,000	1
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>214,318,977</b>	<b>176,813,808</b>	<b>639,261</b>	<b>XXX</b>
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22		.06/26/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	.0	2Z
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	1FE
00038A-AB-9	ABB TREASURY CENTER USA 4.000% 06/15/21		.05/15/2012	MORGAN STANLEY FIXED INC		10,677,600	10,000,000	170,000	1FE
00206R-BD-3	AT&T INC 3.000% 02/15/22		.06/11/2012	CITIGROUP GLOBAL MKTS		1,004,320	1,000,000	10,083	1FE
02581F-YH-6	AMERICAN EXPRESS CENTURION 5.550% 10/17/12		.05/15/2012	CORTVIEW CAPITAL SECURITIES LL		158,157	155,000	741	1FE
03061U-AD-5	AMCAR 2012-3 B 2.190% 07/10/17		.06/19/2012	J P MORGAN SEC FIXED INC		9,997,864	10,000,000	.0	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		.04/02/2012	GOLDMAN SACHS		8,261,890	7,000,000	83,611	1FE
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	1FE
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		.04/27/2012	GLEACHER & CO SEC INC		248,054	236,479	30	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		.06/01/2012	Interest Capitalization		20,375	20,375	.0	3FM
06052D-AD-7	BAAAT SER 20091A CL A4 3.520% 06/15/16		.05/15/2012	BANK of AMERICA SEC		256,445	253,906	.74	1FE
06052F-AD-2	BAAAT 2009-2A A4 3.030% 10/15/16		.05/02/2012	CREDIT SUISSE FIRST BOSTON		252,441	250,000	463	1FE
07383F-EN-4	BSCMS 2000-WF2 E 8.050% 10/15/32		.04/19/2012	MORGAN STANLEY FIXED INC		224,983	214,621	1,104	1FE
126673-W2-4	CWL 2005-6 M1 0.735% 12/25/35		.04/17/2012	BARCLAYS		311,762	316,410	.161	1FE

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STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		.06/01/2012	Interest Capitalization		29,112	29,112	.0	3FM
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	4FE
13974Y-AC-4	CARAT 2008-2 C 7.960% 12/15/14		.04/11/2012	RBS GREENWICH CAPITAL		322,500	300,000	.199	1FE
14366U-AA-0	CNART 2012-1A A 2.090% 01/15/15		.04/30/2012	RBS GREENWICH CAPITAL		249,996	250,000	.0	1FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		.06/05/2012	Various		4,302,428	4,167,000	52,644	4FE
149123-BX-8	CATERPILLAR INC 2.600% 06/26/22		.06/21/2012	CITIGROUP GLOBAL MKTS		4,979,050	5,000,000	.0	1FE
172967-FW-6	CITIGROUP 4.450% 01/10/17		.05/17/2012	BANK OF AMERICA SEC		10,332,200	10,000,000	163,167	1FE
22545R-CN-4	CSMC 2006-TF2A SVA2 0.513% 10/15/21		.04/30/2012	GOLDMAN SACHS		2,740,087	3,036,107	.775	1FE
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	4FE
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		.04/17/2012	RBS GREENWICH CAPITAL		249,985	250,000	.0	1FE
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		.04/12/2012	CITIGROUP GLOBAL MKTS		2,991,900	3,000,000	.0	1FE
24422E-RS-0	JOHN DEERE CAPITAL 0.950% 06/29/15		.06/26/2012	DEUTSCHE BANK		2,999,190	3,000,000	.0	1FE
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		.05/15/2012	Tax Free Exchange		4,997,722	5,000,000	35,361	2FE
26441Y-AR-8	DUKE REALTY CORP 6.250% 05/15/13		.05/31/2012	DA DAVIDSON		207,688	200,000	694	2FE
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		.05/18/2012	FTN FINANCIAL SECURITIES		7,897,730	7,000,000	142,878	1FE
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		.05/21/2012	GOLDMAN SACHS		3,988,640	4,000,000	.0	2FE
29379V-AK-9	ENTERPRISE PRODUCTS OPER 5.900% 04/15/13		.04/26/2012	MORGAN STANLEY FIXED INC		104,460	100,000	262	2FE
302570-BH-8	FPL GROUP CAPITAL INC 2.550% 11/15/13		.05/11/2012	CORTVIEW CAPITAL SECURITIES LL		510,302	500,000	.21	2FE
313309-AJ-5	FEDERAL EXPRESS CORP 9.650% 06/15/12		.06/12/2012	CORTVIEW CAPITAL SECURITIES LL		250,190	250,000	11,861	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		.06/26/2012	Interest Capitalization			40,004	.0	1FM
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	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		.05/29/2012	Various		2,773,150	2,998,000	100,225	4FE
361849-DL-3	GMAAC 1998-C1 F 7.111% 05/15/30		.04/02/2012	RBS GREENWICH CAPITAL		303,844	300,000	232	1FM
36192K-AU-1	GSMC 2012-GCJ7 AAB 2.893% 05/10/45		.05/18/2012	GOLDMAN SACHS		5,099,994	5,000,000	2,446	1FE
37331N-AA-9	GEORGIA-PACIFIC LLC 8.250% 05/01/16		.05/29/2012	BARCLAYS		275,313	250,000	1,719	2FE
378272-AA-6	GLENORE FUNDING LLC 6.000% 04/15/14		.05/01/2012	CORTVIEW CAPITAL SECURITIES LL		595,130	560,000	1,643	2FE
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	1FE
459200-GJ-4	IBM 5.700% 09/14/17		.06/28/2012	GOLDMAN SACHS		6,039,650	5,000,000	86,292	1FE
46051M-AA-0	INTERNATIONAL TRANSMISSI 4.450% 07/15/13		.06/01/2012	CORTVIEW CAPITAL SECURITIES LL		517,945	500,000	8,715	1FE
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	1FE
500605-AE-0	KOPPERS INC 7.875% 12/01/19		.05/30/2012	GLEACHER & CO SEC INC		714,760	668,000	438	4FE
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	2FE
52108H-Q3-1	LBUS 2004-C7 D 4.886% 10/15/36		.04/05/2012	KGS-ALPHA CAPITAL MARKETS		1,941,411	1,921,000	.0	1FE
525ESC-4G-1	LEHMAN BROTHERS 4.375% 12/30/16		.04/17/2012	Tax Free Exchange		257,065	4,000,000	.0	6FE
52989L-AF-6	LIBBEY GLASS INC 6.875% 05/15/20		.05/14/2012	Various		2,007,625	1,990,000	.0	4FE
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	2FE
61205P-AJ-8	MHESA 2012-1 A1 0.845% 09/20/22		.04/27/2012	CITIGROUP GLOBAL MKTS		250,000	250,000	.0	1FE
61746W-D6-4	MSDWC 2003-HQ2 C 5.150% 03/12/35		.05/15/2012	KGS-ALPHA CAPITAL MARKETS		254,375	250,000	608	1FE
655356-JM-6	NASC 1998-D6 A4 7.912% 03/15/30		.05/04/2012	WELLS FARGO		313,594	300,000	1,843	1FE
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		.06/19/2012	CORTVIEW CAPITAL SECURITIES LL		158,154	150,000	2,910	1FE
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		.04/27/2012	Various		545,469	515,000	4,707	2FE
70788T-AA-5	PENN VIRGINIA RESOURCE 8.375% 06/01/20		.05/11/2012	RBC/DAIN		865,000	865,000	.0	4FE
758202-AF-2	REED ELSEVIER CAPITAL 7.750% 01/15/14		.05/14/2012	CORTVIEW CAPITAL SECURITIES LL		220,558	200,000	5,253	2FE
78459T-AA-6	SNAAC 2012-1A A 1.780% 06/15/16		.06/06/2012	WELLS FARGO		249,979	250,000	.0	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		.05/02/2012	Various		3,308,983	3,270,000	.0	4FE
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		.06/21/2012	Various		2,562,528	2,493,000	95,485	4FE
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	1FE
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	1FE
80282L-AA-2	SDART 2011-S1A B 1.480% 05/15/17		.04/11/2012	Southwest Securities, Inc.		254,803	254,723	.10	1FE
80282P-AD-7	SDART 2011-1 B 2.350% 11/16/15		.06/19/2012	Various		9,933,544	9,820,000	4,487	1FE
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		.06/01/2012	Tax Free Exchange		1,923,789	1,901,000	45,624	4FE
828807-CB-1	SIMON PROPERTY GROUP INC 6.750% 05/15/14		.04/23/2012	Various		427,991	390,000	11,773	1FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		.04/27/2012	FTN FINANCIAL SECURITIES		2,333,740	2,000,000	28,564	1FE
84755T-AB-3	SPECTRA ENERGY CAPITAL 5.900% 09/15/13		.04/19/2012	CORTVIEW CAPITAL SECURITIES LL		446,153	420,000	2,685	2FE
87612E-BA-3	TARGET CORP 4.000% 07/01/42		.06/21/2012	BARCLAYS		2,935,770	3,000,000	.0	1FE
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		.05/04/2012	WELLS FARGO		316,219	300,000	385	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		.04/24/2012	UBS PAINEWEBBER		18,277,948	18,008,000	10,512	1FE
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	1FE
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	1FE
91914C-AC-1	VALERO LOGISTICS 6.050% 03/15/13		.04/24/2012	CORTVIEW CAPITAL SECURITIES LL		197,724	190,000	1,341	2FE
92276M-AY-1	VENTAS REALTY LP/CAP CRP 4.000% 04/30/19		.04/12/2012	Various		4,502,300	4,500,000	.0	2FE
92933D-AA-8	WEA FINANCE LLC 7.500% 06/02/14		.05/31/2012	CORTVIEW CAPITAL SECURITIES LL		276,178	250,000	156	1FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		.04/24/2012	FTN FINANCIAL SECURITIES		3,518,530	3,000,000	30,188	1FE

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
94984E-AN-2	WFIBS 2006-10 A13 6.000% 08/25/36		.06/01/2012	Interest Capitalization		21,152	21,152	.0	6FM
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	F	.05/03/2012	HONG KONG SHANGHAI BK		2,273,680	2,000,000	10,556	1FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/28/21	F	.06/12/2012	RBS GREENWICH CAPITAL		4,230,160	4,000,000	65,639	1FE
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	1FE
377373-AC-9	GLAXOSMITHKLINE CAP PLC 1.500% 05/08/17	F	.05/02/2012	CITIGROUP GLOBAL MKTS		19,529,636	19,600,000	.0	1FE
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	.05/02/2012	CITIGROUP GLOBAL MKTS		993,200	1,000,000	.0	1FE
44841R-AA-9	HUTCHISON WHAMPOA INTL LTD 6.500% 02/13/13	F	.04/24/2012	CORTVIEW CAPITAL SECURITIES LL		208,166	200,000	2,672	1FE
75405U-AF-3	RAS LAFFAN LNG L11 5.500% 09/30/14	F	.04/24/2012	RBS CAPITAL		1,142,608	1,056,000	4,224	1FE
78467K-AG-6	SSE PP 3.300% 04/16/19	F	.04/09/2012	PRIVATE PLACEMENT		5,000,000	5,000,000	.0	2Z
873144-AA-7	SPI ELECTRICITY & GAS AU 6.150% 11/15/13	F	.06/21/2012	CORTVIEW CAPITAL SECURITIES LL		228,040	216,000	1,513	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	.04/04/2012	DEUTSCHE BANK		368,724	400,000	.0	3FE
B0909@-AB-4	BEFIMMO PP 4.830% 05/30/19	F	.05/17/2012	PRIVATE PLACEMENT		4,000,000	4,000,000	.0	2Z
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	1Z
K2162@-AA-4	DANISH CROWN PP 4.940% 06/13/22	F	.06/01/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	.0	2Z
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					295,052,444	291,946,889	1,624,461	XXX
8399997	Total - Bonds - Part 3					578,645,369	533,320,711	2,378,964	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					578,645,369	533,320,711	2,378,964	XXX
8999997	Total - Preferred Stocks - Part 3						XXX		XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX		XXX
9799997	Total - Common Stocks - Part 3						XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX		XXX
9899999	Total - Preferred and Common Stocks						XXX		XXX
9999999	Totals					578,645,369	XXX	2,378,964	XXX

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

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2012	Paydown		17,791	17,791	19,390	19,329	.0	(1,598)	.0	(1,598)	.0	17,791	.0	.0	.0	138	12/27/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		06/01/2012	Paydown		27,247	27,247	30,380	.0	.0	(3,133)	.0	(3,133)	.0	27,247	.0	.0	.0	102	01/20/2062	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2012	Paydown		380	380	380	378	.0	(20)	.0	(20)	.0	380	.0	.0	.0	40	09/15/2032	1
36202K-2S-3	G2 # 8885 1.625% 12/20/21		06/01/2012	Paydown		290	290	297	270	.0	.20	.0	.20	.0	290	.0	.0	.0	.2	12/20/2021	1
36202K-5J-0	G2 # 8949 1.625% 08/20/26		06/01/2012	Paydown		179	179	183	165	.0	.14	.0	.14	.0	179	.0	.0	.0	1	08/20/2026	1
36202K-AL-9	G2 # 8111 4.000% 03/20/16		06/01/2012	Paydown		6,691	6,691	6,950	6,171	.0	.519	.0	.519	.0	6,691	.0	.0	.0	115	03/20/2016	1
36202K-DB-8	G2 # 8198 2.375% 05/20/23		06/01/2012	Paydown		3,776	3,776	3,854	3,431	.0	.345	.0	.345	.0	3,776	.0	.0	.0	.37	05/20/2023	1
36202K-DW-2	G2 # 8217 2.375% 06/20/23		06/01/2012	Paydown		4,337	4,337	4,448	3,960	.0	.377	.0	.377	.0	4,337	.0	.0	.0	40	06/20/2023	1
36202K-FC-4	G2 # 8263 2.000% 09/20/17		06/01/2012	Paydown		700	700	718	653	.0	.47	.0	.47	.0	700	.0	.0	.0	.5	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2012	Paydown		1,320	1,320	1,348	1,225	.0	.96	.0	.96	.0	1,320	.0	.0	.0	.14	09/20/2017	1
36202K-KS-3	G2 # 8405 4.000% 09/20/18		06/22/2012	JVB Financial		19,679	19,582	20,353	18,002	.0	.116	.0	.116	.0	18,118	.0	1,562	1,562	439	09/20/2018	1
36202K-KS-3	G2 # 8405 4.000% 09/20/18		06/01/2012	Paydown		720	720	748	662	.0	.58	.0	.58	.0	720	.0	.0	.0	12	09/20/2018	1
36202K-NJ-5	G2 # 8503 1.625% 09/20/24		06/01/2012	Paydown		2,574	2,574	2,649	2,391	.0	.184	.0	.184	.0	2,574	.0	.0	.0	.17	09/20/2024	1
36202K-OP-3	G2 # 8562 1.625% 12/20/24		06/01/2012	Paydown		2,240	2,240	2,298	2,091	.0	.149	.0	.149	.0	2,240	.0	.0	.0	.17	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2012	Paydown		270	270	275	246	.0	.23	.0	.23	.0	270	.0	.0	.0	.3	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2012	Paydown		2,168	2,168	2,181	1,961	.0	.206	.0	.206	.0	2,168	.0	.0	.0	.23	01/20/2021	1
36202K-XR-1	G2 # 8788 1.625% 01/20/26		06/01/2012	Paydown		198	198	202	181	.0	.17	.0	.17	.0	198	.0	.0	.0	.2	01/20/2026	1
36202K-Z0-1	G2 # 8851 1.625% 10/20/21		06/01/2012	Paydown		3,337	3,337	3,454	3,128	.0	.210	.0	.210	.0	3,337	.0	.0	.0	.26	10/20/2021	1
36203B-JJ-4	GNMA # 344165 7.500% 12/15/22		06/01/2012	Paydown		272	272	250	254	.0	.18	.0	.18	.0	272	.0	.0	.0	.8	12/15/2022	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2012	Paydown		970	970	930	938	.0	.32	.0	.32	.0	970	.0	.0	.0	.30	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2012	Paydown		3,984	3,984	3,828	3,859	.0	.125	.0	.125	.0	3,984	.0	.0	.0	125	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2012	Paydown		405	405	372	378	.0	.27	.0	.27	.0	405	.0	.0	.0	.15	05/15/2023	1
36204K-UB-4	GNMA # 372407 7.500% 03/15/27		06/01/2012	Paydown		121	121	120	120	.0	.0	.0	.0	.0	121	.0	.0	.0	.4	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2012	Paydown		51	51	47	48	.0	.3	.0	.3	.0	51	.0	.0	.0	.2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2012	Paydown		164	164	169	168	.0	(3)	.0	(3)	.0	164	.0	.0	.0	.5	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2012	Paydown		360	360	362	362	.0	(1)	.0	(1)	.0	360	.0	.0	.0	.11	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2012	Paydown		697	697	690	691	.0	.6	.0	.6	.0	697	.0	.0	.0	.23	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2012	Paydown		331	331	316	318	.0	.13	.0	.13	.0	331	.0	.0	.0	.11	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2012	Paydown		801	801	793	794	.0	.7	.0	.7	.0	801	.0	.0	.0	.26	06/15/2024	1
36205G-OH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2012	Paydown		497	497	492	492	.0	.4	.0	.4	.0	497	.0	.0	.0	.17	06/15/2024	1
36205R-AA-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2012	Paydown		283	283	283	283	.0	.0	.0	.0	.0	283	.0	.0	.0	.9	06/15/2026	1
36205S-MT-9	GNMA 30 YR # 399170 7.500% 03/15/27		06/01/2012	Paydown		11,311	11,311	11,384	11,368	.0	(57)	.0	(57)	.0	11,311	.0	.0	.0	.353	03/15/2027	1
36205V-3Y-2	GNMA 30 YR # 402315 8.125% 06/15/19		06/01/2012	Paydown		33,812	33,812	34,049	33,843	.0	(32)	.0	(32)	.0	33,812	.0	.0	.0	1,146	06/15/2019	1
36205V-3Z-9	GNMA 30 YR # 402316 8.125% 06/15/19		06/01/2012	Paydown		49,802	49,802	50,152	49,848	.0	(47)	.0	(47)	.0	49,802	.0	.0	.0	1,688	06/15/2019	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2012	Paydown		9,896	9,896	10,143	10,099	.0	(203)	.0	(203)	.0	9,896	.0	.0	.0	309	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2012	Paydown		219	219	214	214	.0	.5	.0	.5	.0	219	.0	.0	.0	.7	04/15/2026	1
36206M-SH-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2012	Paydown		78	78	78	78	.0	.0	.0	.0	.0	78	.0	.0	.0	.2	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2012	Paydown		142	142	143	143	.0	.0	.0	.0	.0	142	.0	.0	.0	.4	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2012	Paydown		1,391	1,391	1,387	1,387	.0	.3	.0	.3	.0	1,391	.0	.0	.0	43	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2012	Paydown		972	972	987	985	.0	(13)	.0	(13)	.0	972	.0	.0	.0	.28	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2012	Paydown		267	267	267	267	.0	.0	.0	.0	.0	267	.0	.0	.0	.8	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2012	Paydown		282	282	277	278	.0	.4	.0	.4	.0	282	.0	.0	.0	.9	04/15/2027	1
36206U-3T-4	GNMA 30 YR # 422110 7.500% 04/15/27		06/01/2012	Paydown		147	147	145	145	.0	.2	.0	.2	.0	147	.0	.0	.0	.5	04/15/2027	1
36206V-NH-7	GNMA 30 YR # 422560 7.500% 04/15/26		06/01/2012	Paydown		181	181	181	181	.0	.0	.0	.0	.0	181	.0	.0	.0	.6	04/15/2026	1
36207A-3M-2	GNMA # 426604 7.500% 07/15/26		06/01/2012	Paydown		334	334	325	326	.0	.8	.0	.8	.0	334	.0	.0	.0	10	07/15/2026	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2012	Paydown		848	848	854	853	.0	(4)	.0	(4)	.0	848	.0	.0	.0	.27	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2012	Paydown		449	449	451	450	.0	(1)	.0	(1)	.0	449	.0	.0	.0	.14	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2012	Paydown		898	898	884	886	.0	.12	.0	.12	.0	898	.0	.0	.0	.28	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2012	Paydown		7,360	7,360	7,264	7,275	.0	.85	.0	.85	.0	7,360	.0	.0	.0	261	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2012	Paydown		582	582	583	583	.0	(1)	.0	(1)	.0	582	.0	.0	.0	.18	09/15/2026	1
36207K-BA-1	GNMA # 433959 6.500% 09/15/28		06/01/2012	Paydown		8,876	8,876	9,001	8,984	.0	(108)	.0	(108)	.0	8,876	.0	.0	.0	282	09/15/2028	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2012	Paydown		187	187	186	186	0	0	0	0	0	187	0	0	0	6	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2012	Paydown		965	965	946	949	0	17	0	17	0	965	0	0	0	30	04/15/2027	1
36208H-SN-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2012	Paydown		734	734	738	738	0	(3)	0	(3)	0	734	0	0	0	23	08/15/2027	1
36208H-SS-1	GNMA 30 YR # 451857 7.500% 08/15/27		06/01/2012	Paydown		675	675	678	678	0	(3)	0	(3)	0	675	0	0	0	21	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2012	Paydown		347	347	356	355	0	(7)	0	(7)	0	347	0	0	0	11	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2012	Paydown		4,301	4,301	4,365	4,356	0	(55)	0	(55)	0	4,301	0	0	0	123	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2012	Paydown		3,809	3,809	3,862	3,855	0	(46)	0	(46)	0	3,809	0	0	0	103	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2012	Paydown		607	607	616	615	0	(7)	0	(7)	0	607	0	0	0	18	07/15/2028	1
36209C-7A-8	GNMA 30 YR # 468089 7.000% 07/15/28		06/01/2012	Paydown		100	100	101	101	0	(1)	0	(1)	0	100	0	0	0	3	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2012	Paydown		270	270	269	269	0	1	0	1	0	270	0	0	0	9	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2012	Paydown		23,577	23,577	23,909	23,865	0	(287)	0	(287)	0	23,577	0	0	0	638	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2012	Paydown		297	297	292	292	0	5	0	5	0	297	0	0	0	9	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2012	Paydown		916	916	916	916	0	0	0	0	0	916	0	0	0	25	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2012	Paydown		650	650	646	647	0	3	0	3	0	650	0	0	0	21	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2012	Paydown		510	510	510	510	0	0	0	0	0	510	0	0	0	15	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2012	Paydown		932	932	945	943	0	(11)	0	(11)	0	932	0	0	0	25	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2012	Paydown		1,273	1,273	1,273	1,273	0	1	0	1	0	1,273	0	0	0	35	05/15/2029	1
36210T-SY-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2012	Paydown		31,843	31,843	31,838	31,830	0	13	0	13	0	31,843	0	0	0	1,027	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2012	Paydown		3,057	3,057	3,056	3,055	0	1	0	1	0	3,057	0	0	0	83	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2012	Paydown		359	359	359	359	0	0	0	0	0	359	0	0	0	10	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2012	Paydown		523	523	523	523	0	0	0	0	0	523	0	0	0	14	05/15/2029	1
36211U-TJ-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2012	Paydown		728	728	724	724	0	4	0	4	0	728	0	0	0	23	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2012	Paydown		1,362	1,362	1,367	1,366	0	(4)	0	(4)	0	1,362	0	0	0	42	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2012	Paydown		5,392	5,392	5,475	5,461	0	(69)	0	(69)	0	5,392	0	0	0	159	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2012	Paydown		2,391	2,391	2,392	2,392	0	0	0	0	0	2,391	0	0	0	75	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 1.625% 01/20/27		06/01/2012	Paydown		1,233	1,233	1,251	1,122	0	111	0	111	0	1,233	0	0	0	11	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 1.625% 12/20/26		06/01/2012	Paydown		1,136	1,136	1,149	1,045	0	91	0	91	0	1,136	0	0	0	8	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.375% 05/20/27		06/01/2012	Paydown		853	853	871	774	0	78	0	78	0	853	0	0	0	7	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 1.625% 08/20/27		06/01/2012	Paydown		355	355	365	329	0	26	0	26	0	355	0	0	0	2	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 1.625% 01/20/28		06/01/2012	Paydown		1,530	1,530	1,555	1,393	0	137	0	137	0	1,530	0	0	0	13	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 1.625% 11/20/27		06/01/2012	Paydown		545	545	561	508	0	37	0	37	0	545	0	0	0	4	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		06/01/2012	Paydown		103	103	105	94	0	9	0	9	0	103	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 1.625% 03/20/28		06/01/2012	Paydown		1,059	1,059	1,069	958	0	101	0	101	0	1,059	0	0	0	10	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.375% 05/20/28		06/01/2012	Paydown		3,830	3,830	3,906	3,474	0	356	0	356	0	3,830	0	0	0	38	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.188% 04/20/35		06/01/2012	Paydown		745	745	738	738	0	7	0	7	0	745	0	0	0	7	04/20/2035	1
36230R-NJ-6	G2 #756703 4.565% 11/21/61		04/01/2012	Paydown		307,037	307,037	331,569	331,625	0	(24,589)	0	(24,589)	0	307,037	0	0	0	1,168	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		05/01/2012	Paydown		75,273	75,273	81,676	81,032	0	(6,048)	0	(6,048)	0	75,273	0	0	0	879	09/01/2046	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2012	Paydown		292,066	292,066	304,764	301,784	0	(9,794)	0	(9,794)	0	292,066	0	0	0	4,439	03/01/2061	1
690353-NE-3	OPIC Var Rate Note 0.180% 12/17/12		04/15/2012	Redemption	100,000		1,205,143	1,205,143	1,205,143	0	0	0	0	0	1,205,143	0	0	0	0	12/17/2012	1
690353-RD-1	OPIC US AGENCY VRDN 0.180% 03/15/19		06/18/2012	Redemption	100,000		166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	2,106	03/15/2019	1
0599999	Subtotal - Bonds - U.S. Governments					2,403,728	2,403,631	2,455,117	2,413,906	0	(42,542)	0	(42,542)	0	2,402,167	0	1,562	1,562	17,546	XXX	XXX
01757L-CL-8	ALLEN CO OH HOSP 0.180% 10/01/31		06/04/2012	MERRILL LYNCH-NY-FX INC		10,200,000	10,200,000	10,200,000	0	0	0	0	0	0	10,200,000	0	0	0	3,526	10/01/2031	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38		05/15/2012	Redemption	100,000	6,000,000	6,000,000	6,000,000	3,800,000	0	0	0	0	0	6,000,000	0	0	0	18,050	11/15/2038	1FE
17225A-AT-1	CITY OF CINCINNATI SERIES 1996 7.950% 05/01/13		05/01/2012	Redemption	100,000	390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	15,503	05/01/2013	1FE
186103-BV-8	CLEVELAND CUYAHOGA CNTY OHIO 6.100% 05/15/13		05/15/2012	Redemption	100,000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,100	05/15/2013	2FE
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2012	Paydown		1,454	1,454	1,463	1,461	0	(7)	0	(7)	0	1,454	0	0	0	42	12/01/2024	1
31288J-AH-9	FHLMC # C79008 5.500% 05/01/33		06/01/2012	Paydown		35,232	35,232	34,682	34,708	0	524	0	524	0	35,232	0	0	0	749	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2012	Paydown		926	926	927	927	0	0	0	0	0	926	0	0	0	28	08/01/2025	1
3128EY-ZA-7	FHLMC # D62537 8.000% 08/01/25		06/01/2012	Paydown		510	510	519	518	0	(7)	0	(7)	0	510	0	0	0	17	08/01/2025	1
3128F5-SK-5	FHLMC # D65922 7.000% 11/01/25		06/01/2012	Paydown		2,339	2,339	2,362	2,357	0	(19)	0	(19)	0	2,339	0	0	0	68	11/01	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128F8-AI-8	FHLMC # D68123 7.000% 02/01/26		06/01/2012	Paydown		1,980	1,980	1,974	1,974	.0	.6	.0	.6	.0	1,980	.0	.0	.0	.58	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2012	Paydown		.577	.577	.575	.575	.0	.2	.0	.2	.0	.577	.0	.0	.0	.17	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2012	Paydown		1,014	1,014	1,008	1,008	.0	.6	.0	.6	.0	1,014	.0	.0	.0	.29	02/01/2026	1
3128FC-BN-2	FHLMC # D70945 7.000% 05/01/26		06/01/2012	Paydown		.172	.172	.167	.168	.0	.5	.0	.5	.0	.172	.0	.0	.0	.5	05/01/2026	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2012	Paydown		1,236,059	1,236,059	1,257,304	1,255,806	.0	(19,748)	.0	(19,748)	.0	1,236,059	.0	.0	.0	22,642	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2012	Paydown		481,701	481,701	494,270	493,413	.0	(11,712)	.0	(11,712)	.0	481,701	.0	.0	.0	9,004	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2012	Paydown		2,567	2,567	2,574	2,574	.0	(6)	.0	(6)	.0	2,567	.0	.0	.0	.59	07/01/2035	1
3128MT-PQ-5	FGC1 # H01331 5.500% 08/01/35		06/01/2012	Paydown		.24	.24	.24	.24	.0	.0	.0	.0	.0	.24	.0	.0	.0	.1	08/01/2035	1
3128P7-QA-4	FGLMC C91349 4.500% 12/01/30		06/01/2012	Paydown		545,525	545,525	567,687	567,015	.0	(21,490)	.0	(21,490)	.0	545,525	.0	.0	.0	10,188	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2012	Paydown		472,712	472,712	481,871	481,276	.0	(8,565)	.0	(8,565)	.0	472,712	.0	.0	.0	9,150	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2012	Paydown		241,779	241,779	247,201	246,852	.0	(5,072)	.0	(5,072)	.0	241,779	.0	.0	.0	4,399	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2012	Paydown		933,628	933,628	954,707	953,597	.0	(19,969)	.0	(19,969)	.0	933,628	.0	.0	.0	15,530	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2012	Paydown		501,980	501,980	521,118	520,255	.0	(18,275)	.0	(18,275)	.0	501,980	.0	.0	.0	9,257	05/01/2025	1
3128PR-PB-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2012	Paydown		286,823	286,823	304,033	303,754	.0	(16,930)	.0	(16,930)	.0	286,823	.0	.0	.0	5,379	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2012	Paydown		353,531	353,531	374,853	374,507	.0	(20,977)	.0	(20,977)	.0	353,531	.0	.0	.0	6,565	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2012	Paydown		412,507	412,507	438,547	438,126	.0	(25,619)	.0	(25,619)	.0	412,507	.0	.0	.0	7,613	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2012	Paydown		274,495	274,495	291,823	291,544	.0	(17,048)	.0	(17,048)	.0	274,495	.0	.0	.0	5,856	07/01/2025	1
3128PT-GX-8	FGLMC # J14486 3.000% 02/01/26		06/01/2012	Paydown		989,000	989,000	957,166	958,061	.0	30,938	.0	30,938	.0	989,000	.0	.0	.0	11,727	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.438% 06/01/35		06/01/2012	Paydown		34,668	34,668	36,554	36,495	.0	(1,826)	.0	(1,826)	.0	34,668	.0	.0	.0	730	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.443% 07/01/35		06/01/2012	Paydown		32,948	32,948	34,754	34,706	.0	(1,759)	.0	(1,759)	.0	32,948	.0	.0	.0	.726	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 2.716% 01/01/37		06/01/2012	Paydown		5,401	5,401	5,695	5,689	.0	(287)	.0	(287)	.0	5,401	.0	.0	.0	79	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.541% 03/01/36		06/01/2012	Paydown		4,829	4,829	5,059	5,074	.0	(244)	.0	(244)	.0	4,829	.0	.0	.0	.333	03/01/2036	1
3128SA-DY-0	FHARM # 100119 2.614% 09/01/36		06/01/2012	Paydown		10,657	10,657	11,243	11,232	.0	(575)	.0	(575)	.0	10,657	.0	.0	.0	110	09/01/2036	1
3129Q3-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2012	Paydown		1,180	1,180	1,183	1,182	.0	(2)	.0	(2)	.0	1,180	.0	.0	.0	.56	08/15/2021	1
3129QJ-SB-4	FHLMC # 554442 9.500% 01/01/20		06/01/2012	Paydown		.698	.698	.683	.685	.0	.12	.0	.12	.0	.698	.0	.0	.0	.28	01/01/2020	1
312914-GX-7	FHLMC-GNMA 7 B 1.145% 04/25/23		06/25/2012	Paydown		8,439	8,439	8,613	8,426	.0	.13	.0	.13	.0	8,439	.0	.0	.0	.39	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2012	Paydown		5,847	5,847	6,176	6,145	.0	(299)	.0	(299)	.0	5,847	.0	.0	.0	144	07/01/2029	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2012	Paydown		329,222	329,222	334,623	.0	(5,401)	.0	(5,401)	.0	329,222	.0	.0	.0	956	03/01/2027	1	
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2012	Paydown		220,916	220,916	224,436	.0	(3,521)	.0	(3,521)	.0	220,916	.0	.0	.0	691	03/01/2027	1	
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2012	Paydown		.307	.307	.311	.310	.0	(2)	.0	(2)	.0	.307	.0	.0	.0	.12	03/01/2021	1
31300L-CF-0	FHARM 848170 2.799% 12/01/39		06/01/2012	Paydown		28,392	28,392	29,598	29,587	.0	(1,195)	.0	(1,195)	.0	28,392	.0	.0	.0	481	12/01/2039	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2012	Paydown		1,167	1,167	1,171	1,170	.0	(3)	.0	(3)	.0	1,167	.0	.0	.0	.41	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2012	Paydown		1,581	1,581	1,562	1,564	.0	.17	.0	.17	.0	1,581	.0	.0	.0	.46	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2012	Paydown		4,196	4,196	4,249	4,239	.0	(43)	.0	(43)	.0	4,196	.0	.0	.0	147	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2012	Paydown		3,398	3,398	3,231	3,253	.0	145	.0	145	.0	3,398	.0	.0	.0	.90	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2012	Paydown		39,687	39,687	42,948	42,246	.0	(2,559)	.0	(2,559)	.0	39,687	.0	.0	.0	1,267	07/20/2023	1
31337A-GF-7	FHG 27 FC 1.875% 03/25/24		06/01/2012	Paydown		7,185	7,185	7,113	7,123	.0	.61	.0	.61	.0	7,185	.0	.0	.0	.53	03/25/2024	1
31337A-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		06/01/2012	Paydown		7,802	7,802	7,867	7,774	.0	.29	.0	.29	.0	7,802	.0	.0	.0	.231	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2012	Paydown		.190	.190	.192	.189	.0	.1	.0	.1	.0	.190	.0	.0	.0	.8	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2012	Paydown		.146	.146	.148	.147	.0	.0	.0	.0	.0	.146	.0	.0	.0	.6	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2012	Paydown		.15	.15	.15	.15	.0	.0	.0	.0	.0	.15	.0	.0	.0	.1	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-1 9.900% 10/15/19		06/15/2012	Paydown		8,765	8,765	8,910	8,761	.0	.3	.0	.3	.0	8,765	.0	.0	.0	.408	10/15/2019	1
31349J-B5-6	FHARM 782760 2.348% 11/01/36		06/01/2012	Paydown		42,672	42,672	45,659	45,625	.0	(2,953)	.0	(2,953)	.0	42,672	.0	.0	.0	1,027	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2012	Paydown		.25	.25	.25	.25	.0	.0	.0	.0	.0	.25	.0	.0	.0	.1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2012	Paydown		.106	.106	.104	.105	.0	.1	.0	.1	.0	.106	.0	.0	.0	.4	06/01/2021	1
31364P-NQ-8	FNMA # 112999 9.500% 09/01/18		06/01/2012	Paydown		.3	.3	.3	.3	.0	.0	.0	.0	.3	.0	.0	.0	.0	.0	09/01/2018	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2012	Paydown		16,359	16,359	16,318	16,318	.0	.42	.0	.42	.0	16,359	.0	.0	.0	.189	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		06/01/2012	Paydown		90,090	90,090	97,325	.0	(7,235)	.0	(7,235)	.0	90,090	.0	.0	.0	.902	05/25/2039	1	
3136A3-V6-5	FNR 2012-3 VA 4.000% 01/01/42		06/01/2012	Paydown		187,030	187,030	203,979	.0	(16,950)	.0	(16,950)	.0	187,030	.0	.0	.0	2,495	01/01/2042	1	
31371F-UR-1	FNMA # 250892 7.500% 03/01																				

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2012	Paydown		558	558	576	572	.0	(15)	.0	(15)	.0	558	.0	.0	.0	.14	01/01/2023	1
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	1
3137AK-KD-2	FHMS K705 X1 1.904% 09/25/18		06/01/2012	Paydown		.0	.0	5,843	.0	.0	(5,843)	.0	(5,843)	.0	.0	.0	.0	.0	.324	09/25/2018	1
3137AL-GW-4	FHMS K706 X1 1.734% 10/25/18		06/01/2012	Paydown		.0	.0	7,358	.0	.0	(7,358)	.0	(7,358)	.0	.0	.0	.0	.0	.152	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		06/01/2012	Paydown		.0	.0	1,811	.0	.0	(1,811)	.0	(1,811)	.0	.0	.0	.0	.0	.42	01/25/2047	1
3137AQ-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2012	Paydown		71,836	71,836	78,065	.0	.0	(6,229)	.0	(6,229)	.0	71,836	.0	.0	.0	.239	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.615% 01/25/22		06/01/2012	Paydown		.0	.0	2,183	.0	.0	(2,183)	.0	(2,183)	.0	.0	.0	.0	.0	.29	01/25/2022	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2012	Paydown		1,334	1,334	1,410	1,401	.0	(68)	.0	(68)	.0	1,334	.0	.0	.0	.39	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2012	Paydown		2,164	2,164	2,178	2,176	.0	(12)	.0	(12)	.0	2,164	.0	.0	.0	.59	11/01/2028	1
31380Y-RD-4	FNMA # 454184 6.500% 12/01/28		06/01/2012	Paydown		125	125	125	125	.0	(1)	.0	(1)	.0	125	.0	.0	.0	.3	12/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2012	Paydown		1,108	1,108	1,115	1,114	.0	(6)	.0	(6)	.0	1,108	.0	.0	.0	.30	12/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2012	Paydown		40,453	40,453	40,498	40,487	.0	(34)	.0	(34)	.0	40,453	.0	.0	.0	.524	12/01/2017	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2012	Paydown		5,571	5,571	5,501	5,506	.0	65	.0	65	.0	5,571	.0	.0	.0	.130	05/01/2029	1
31384D-HF-2	FNMA # 520530 7.500% 11/01/29		06/01/2012	Paydown		492	492	492	492	.0	.0	.0	.0	.0	492	.0	.0	.0	.15	11/01/2029	1
31384D-LK-6	FNMA # 520630 7.500% 11/01/29		06/01/2012	Paydown		504	504	504	503	.0	.0	.0	.0	.0	504	.0	.0	.0	.16	11/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2012	Paydown		2,192	2,192	2,191	2,190	.0	.2	.0	.2	.0	2,192	.0	.0	.0	.69	11/01/2029	1
31384H-BA-0	FNMA # 523933 7.500% 11/01/29		06/01/2012	Paydown		1,807	1,807	1,806	1,805	.0	.2	.0	.2	.0	1,807	.0	.0	.0	.57	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.277% 04/01/30		06/01/2012	Paydown		1,819	1,819	1,802	1,653	.0	165	.0	165	.0	1,819	.0	.0	.0	.18	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2012	Paydown		2,018	2,018	2,028	2,026	.0	(7)	.0	(7)	.0	2,018	.0	.0	.0	.60	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2012	Paydown		126	126	125	125	.0	.1	.0	.1	.0	126	.0	.0	.0	.4	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2012	Paydown		199	199	197	197	.0	.2	.0	.2	.0	199	.0	.0	.0	.6	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2012	Paydown		127,923	127,923	128,009	127,968	.0	(45)	.0	(45)	.0	127,923	.0	.0	.0	3,485	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2012	Paydown		56,481	56,481	56,495	56,477	.0	.4	.0	.4	.0	56,481	.0	.0	.0	1,571	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2012	Paydown		36,567	36,567	36,642	36,629	.0	(62)	.0	(62)	.0	36,567	.0	.0	.0	.907	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2012	Paydown		6,211	6,211	6,722	6,589	.0	(378)	.0	(378)	.0	6,211	.0	.0	.0	.172	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2012	Paydown		73,836	73,836	74,171	74,117	.0	(281)	.0	(281)	.0	73,836	.0	.0	.0	1,788	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2012	Paydown		617	617	613	613	.0	.4	.0	.4	.0	617	.0	.0	.0	.17	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2012	Paydown		2,733	2,733	2,716	2,717	.0	.16	.0	.16	.0	2,733	.0	.0	.0	.74	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2012	Paydown		4,785	4,785	4,963	4,948	.0	(163)	.0	(163)	.0	4,785	.0	.0	.0	.140	08/01/2031	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2012	Paydown		290,286	290,286	280,901	281,008	.0	9,278	.0	9,278	.0	290,286	.0	.0	.0	3,864	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		06/01/2012	Paydown		634,498	634,498	645,039	645,882	.0	(11,384)	.0	(11,384)	.0	634,498	.0	.0	.0	8,522	01/01/2027	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		06/01/2012	Paydown		326,167	326,167	326,409	326,391	.0	(224)	.0	(224)	.0	326,167	.0	.0	.0	3,903	07/01/2026	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		06/01/2012	Paydown		86,509	86,509	88,219	.0	.0	(1,710)	.0	(1,710)	.0	86,509	.0	.0	.0	180	05/01/2027	1
31390B-TS-7	FNMA # 641461 7.000% 06/01/32		06/01/2012	Paydown		868	868	868	868	.0	.0	.0	.0	.0	868	.0	.0	.0	.25	06/01/2032	1
31390P-NL-7	FNMA # 652095 6.500% 08/01/32		06/01/2012	Paydown		1,539	1,539	1,538	1,538	.0	.1	.0	.1	.0	1,539	.0	.0	.0	.42	08/01/2032	1
31390Q-O3-2	FNMA # 653074 7.000% 07/01/32		06/01/2012	Paydown		12,673	12,673	12,676	12,672	.0	.1	.0	.1	.0	12,673	.0	.0	.0	.300	07/01/2032	1
31391X-EP-0	FNMA # 679742 2.846% 01/01/40		06/01/2012	Paydown		1,832	1,832	1,879	1,878	.0	(46)	.0	(46)	.0	1,832	.0	.0	.0	.22	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2012	Paydown		2,125	2,125	2,150	2,144	.0	(20)	.0	(20)	.0	2,125	.0	.0	.0	.55	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2012	Paydown		244,273	244,273	221,296	233,495	.0	10,778	.0	10,778	.0	244,273	.0	.0	.0	5,533	09/15/2032	1
31393A-SA-0	FNR 2003-W5 A 0.465% 04/25/33		06/25/2012	Paydown		13,614	13,614	13,614	13,614	.0	.0	.0	.0	.0	13,614	.0	.0	.0	.26	04/25/2033	1
31393B-3E-3	FNR 2003-51 PH 5.500% 10/25/31		06/01/2012	Paydown		82,816	82,816	84,550	84,012	.0	(1,196)	.0	(1,196)	.0	82,816	.0	.0	.0	1,954	10/25/2031	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2012	Paydown		85,587	85,587	96,928	.0	.0	(11,340)	.0	(11,340)	.0	85,587	.0	.0	.0	1,408	04/25/2043	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2012	Paydown		41,835	41,835	40,416	41,084	.0	.751	.0	.751	.0	41,835	.0	.0	.0	.896	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2012	Paydown		278,609	278,609	258,806	267,474	.0	9,864	.0	9,864	.0	278,609	.0	.0	.0	3,327	12/15/2032	1
31396C-SQ-4	FHR 3048 QA 5.000% 03/15/24		06/01/2012	Paydown		61,121	61,121	64,273	63,014	.0	(1,893)	.0	(1,893)	.0	61,121	.0	.0	.0	1,274	03/15/2024	1
31396G-J5-1	FHR 3104 BA 5.500% 06/15/24		06/01/2012	Paydown		11,718	11,718	12,231	12,065	.0	(347)	.0	(347)	.0	11,718	.0	.0	.0	262	06/15/2024	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2012	Paydown		342,349	342,349	357,380	354,056	.0	(11,707)	.0	(11,707)	.0	342,349	.0	.0	.0	5,681	07/25/2024	1
313970-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2012	Paydown		61,501	61,501	62,228	62,228	.0	(727)	.0	(727)	.0	61,501	.0	.0	.0	.898	03/25/2037	1
31401Y-DA-0	FNMA # 721997 6.000% 06/01/33		06/01/2012	Paydown		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	.0	06/01/2033	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2012	Paydown		195,618	195,618</														

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2012	Paydown		63,544	63,544	64,652	64,587	.0	(1,043)	.0	(1,043)	.0	63,544	.0	.0	.0	1,598	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2012	Paydown		847,747	847,747	862,527	861,663	.0	(13,917)	.0	(13,917)	.0	847,747	.0	.0	.0	19,403	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2012	Paydown		169,955	169,955	172,745	172,983	.0	(2,790)	.0	(2,790)	.0	169,955	.0	.0	.0	3,843	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.204% 01/01/35		06/01/2012	Paydown		1,483	1,483	1,489	1,488	.0	(5)	.0	(5)	.0	1,483	.0	.0	.0	14	01/01/2035	1
31407S-LU-4	FNMA # 839239 4.929% 09/01/35		06/01/2012	Paydown		17,245	17,245	18,269	18,251	.0	(1,006)	.0	(1,006)	.0	17,245	.0	.0	.0	371	09/01/2035	1
31409G-SY-3	FNMA # 870935 2.417% 01/01/37		06/01/2012	Paydown		45,131	45,131	44,793	40,615	.0	4,516	.0	4,516	.0	45,131	.0	.0	.0	381	01/01/2037	1
31412E-CK-0	FNMA # 922674 2.996% 04/01/36		06/01/2012	Paydown		12,014	12,014	12,600	12,588	.0	(574)	.0	(574)	.0	12,014	.0	.0	.0	146	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2012	Paydown		137,272	137,272	138,014	137,983	.0	(711)	.0	(711)	.0	137,272	.0	.0	.0	2,960	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2012	Paydown		206,305	206,305	215,331	214,721	.0	(8,416)	.0	(8,416)	.0	206,305	.0	.0	.0	3,953	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2012	Paydown		1,091,908	1,091,908	1,139,679	1,136,200	.0	(44,292)	.0	(44,292)	.0	1,091,908	.0	.0	.0	23,995	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2012	Paydown		1,006,896	1,006,896	1,026,159	1,025,525	.0	(18,629)	.0	(18,629)	.0	1,006,896	.0	.0	.0	22,871	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2012	Paydown		76,987	76,987	80,356	80,113	.0	(3,126)	.0	(3,126)	.0	76,987	.0	.0	.0	1,649	05/01/2023	1
31416J-HA-6	FNMA AA1150 4.000% 04/01/23		06/01/2012	Paydown		18,803	18,803	19,910	19,893	.0	(1,091)	.0	(1,091)	.0	18,803	.0	.0	.0	334	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2012	Paydown		282,471	282,471	286,973	286,804	.0	(4,333)	.0	(4,333)	.0	282,471	.0	.0	.0	4,187	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2012	Paydown		863,737	863,737	878,447	877,450	.0	(13,714)	.0	(13,714)	.0	863,737	.0	.0	.0	16,077	07/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2012	Paydown		1,641,499	1,641,499	1,676,894	1,674,913	.0	(33,414)	.0	(33,414)	.0	1,641,499	.0	.0	.0	26,765	01/01/2025	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		05/23/2012	CRT CAPITAL GROUP LLC		9,328,595	9,328,595	9,231,136	9,223,172	.0	727	.0	727	.0	9,223,899	.0	104,696	104,696	163,011	01/01/2025	1
31417V-RS-4	FNMA AC8007 4.000% 01/01/25		06/01/2012	Paydown		1,189,690	1,189,690	1,250,104	1,249,025	.0	(59,335)	.0	(59,335)	.0	1,189,690	.0	.0	.0	47,773	01/01/2025	1
31417Y-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2012	Paydown		2,278,489	2,278,489	2,297,714	2,296,546	.0	(18,057)	.0	(18,057)	.0	2,278,489	.0	.0	.0	37,517	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2012	Paydown		901,671	901,671	912,942	912,070	.0	(10,399)	.0	(10,399)	.0	901,671	.0	.0	.0	16,575	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2012	Paydown		774,137	774,137	796,394	794,961	.0	(20,824)	.0	(20,824)	.0	774,137	.0	.0	.0	14,606	08/01/2024	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2012	Paydown		876,709	876,709	925,538	920,538	.0	(43,829)	.0	(43,829)	.0	876,709	.0	.0	.0	19,670	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2012	Paydown		26,298	26,298	27,465	27,399	.0	(1,101)	.0	(1,101)	.0	26,298	.0	.0	.0	427	10/01/2020	1
31419K-UA-5	FNMA # AE8702 3.500% 11/01/25		06/01/2012	Paydown		161,994	161,994	164,675	164,675	.0	(2,681)	.0	(2,681)	.0	161,994	.0	.0	.0	2,451	11/01/2025	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2012	Paydown		118,269	118,269	121,558	118,998	.0	(729)	.0	(729)	.0	118,269	.0	.0	.0	2,939	05/16/2032	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2012	Paydown		88,915	88,915	92,735	92,423	.0	(3,508)	.0	(3,508)	.0	88,915	.0	.0	.0	1,668	08/20/2026	1
38378B-DY-2	GNR 2012-22 10 1.681% 02/01/27		06/01/2012	Paydown		.0	.0	11,185	.0	.0	(11,185)	.0	(11,185)	.0	.0	.0	.0	.0	496	02/01/2027	1
38378B-TK-5	GNR 2012-53 10 1.085% 03/16/47		06/01/2012	Paydown		.0	.0	13,000	.0	.0	(13,000)	.0	(13,000)	.0	.0	.0	.0	.0	149	03/16/2047	1
400094-AA-6	5.630% 06/01/17		06/01/2012	Redemption	100.0000	750,000	750,000	773,385	772,463	.0	(22,463)	.0	(22,463)	.0	750,000	.0	.0	.0	21,113	06/01/2017	1FE
647110-FB-6	NM EDL 1.112% 12/01/28		06/01/2012	Redemption	100.0000	30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	176	12/01/2028	1FE
677555-MA-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2012	Redemption	100.0000	70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	1,453	12/01/2021	1FE
677555-UY-8	OH ECON DEV REV 6.410% 06/01/12		06/01/2012	Various	100.0000	390,000	390,000	390,000	390,000	.0	.0	.0	.0	.0	390,000	.0	.0	.0	12,500	06/01/2012	1FE
677555-ND-2	OH ECON DEV REV 5.350% 06/01/18		06/01/2012	Redemption	100.0000	150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	4,013	06/01/2018	1FE
677555-WX-8	OH ECON DEV REV 4.820% 03/01/15		06/01/2012	Redemption	100.0000	110,000	110,000	110,000	110,000	.0	.0	.0	.0	.0	110,000	.0	.0	.0	2,651	03/01/2015	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2012	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	3,000	06/01/2017	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2012	Redemption	100.0000	130,000	130,000	130,000	130,000	.0	.0	.0	.0	.0	130,000	.0	.0	.0	3,981	09/01/2019	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2012	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	2,938	09/01/2019	1FE
677555-ZP-2	OH ECON DEV REV 4.000% 09/01/15		06/01/2012	Redemption	100.0000	210,000	210,000	210,000	210,000	.0	.0	.0	.0	.0	210,000	.0	.0	.0	4,200	09/01/2015	1FE
67759T-AM-0	OHIO ST TRANS PROJ REV 6.560% 05/15/23		05/15/2012	Redemption	100.0000	130,000	130,000	129,983	129,959	.0	.41	.0	.41	.0	130,000	.0	.0	.0	4,264	05/15/2023	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.083% 04/01/47		05/09/2012	Redemption	100.0000	25,000	25,000	24,995	24,995	.0	.5	.0	.5	.0	25,000	.0	.0	.0	349	04/01/2047	1FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2012	Redemption	100.0000	70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,104	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2012	Redemption	100.0000	20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	626	12/01/2039	2
851007-AR-5	SPRINGFIELD, MO IDA VRDN MUNI VRDN 0.300% 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	1FE

E05.4

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89978P-DW-4	WASHINGTON ST HSG FIN COMM VRDN 0.220% 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	1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						60,407,246	59,428,673	60,460,354	46,870,194	.0	(609,089)	.0	(609,089)	.0	59,827,341	.0	579,905	579,905	891,578	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2012	Paydown		526,377	526,377	454,000	473,909	.0	52,467	.0	52,467	.0	526,377	.0	.0	.0	11,100	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2012	Paydown		5,004	5,004	4,007	3,795	.0	1,210	.0	1,210	.0	5,004	.0	.0	.0	149	12/25/2031	1FM
00209T-AA-3	AT&T BROADBAND CORP 8.375% 03/15/13		06/26/2012	Various		10,982,331	10,417,000	9,374,578	10,231,346	.0	72,483	.0	72,483	.0	10,303,830	.0	678,501	678,501	688,245	03/15/2013	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.030% 04/25/31		06/01/2012	Paydown		147,209	147,209	147,149	146,865	.0	344	.0	344	.0	147,209	.0	.0	.0	3,562	04/25/2031	1FM
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	3FE
017363-AE-2	ALLEGHENY ENERGY SUPPLY 8.250% 04/15/12		04/15/2012	Maturity		220,000	220,000	220,477	.0	.0	(477)	.0	(477)	.0	220,000	.0	.0	.0	9,075	04/15/2012	2FE
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	2FE
02108P-AA-9	Alpron LLC VRDN VRDN 0.230% 10/01/34		04/02/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.72	10/01/2034	1FE
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		06/01/2012	Paydown		92,035	92,035	201,532	201,468	.0	12,950	122,383	(109,433)	.0	92,035	.0	.0	.0	7,298	05/25/2036	4FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/26/2012	Paydown		69,066	137,435	116,754	121,334	.0	2,299	54,567	(52,268)	.0	69,066	.0	.0	.0	3,860	01/25/2037	4FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		06/01/2012	Paydown		98,100	98,100	70,190	69,729	.0	28,371	.0	28,371	.0	98,100	.0	.0	.0	2,468	04/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2012	Paydown		146,575	146,575	133,181	133,171	.0	13,404	.0	13,404	.0	146,575	.0	.0	.0	3,837	09/25/2037	4FM
02528Q-AA-9	ACAR 2012-1 A1 1.960% 01/15/14		06/15/2012	Paydown		74,235	74,235	74,235	.0	.0	.0	.0	.0	74,235	.0	.0	.0	.0	333	01/15/2014	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2012	Paydown		272,204	272,204	271,395	271,101	.0	1,103	.0	1,103	.0	272,204	.0	.0	.0	5,803	09/25/2035	2FM
02660T-ET-6	AHM 2005-2 5A3 5.077% 09/25/35		06/01/2012	Paydown		36,195	36,195	34,815	35,810	.0	385	.0	385	.0	36,195	.0	.0	.0	773	09/25/2035	1FM
030616-AF-3	APART 2007-2M A4A 5.350% 03/08/16		06/08/2012	Paydown		136,213	139,959	139,959	139,083	.0	(2,870)	.0	(2,870)	.0	136,213	.0	.0	.0	3,503	03/08/2016	1FE
03063E-AF-4	AMCAR 2007-CM A4B 0.320% 04/07/14		04/06/2012	Paydown		295,630	295,630	295,503	.0	.0	127	.0	127	.0	295,630	.0	.0	.0	164	04/07/2014	1FE
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/13/2012	CITIGROUP GLOBAL MKTS		7,034,119	5,990,000	6,569,879	6,412,283	.0	(32,020)	.0	(32,020)	.0	6,380,264	.0	653,856	653,856	190,130	06/01/2017	2FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		06/01/2012	Paydown		1,225	1,225	1,249	1,306	.0	(81)	.0	(81)	.0	1,225	.0	.0	.0	35	12/25/2027	1FM
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	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2012	Paydown		84,228	84,228	73,593	73,574	.0	10,654	.0	10,654	.0	84,228	.0	.0	.0	2,021	10/25/2036	3FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2012	Paydown		59,973	59,973	59,776	59,709	.0	264	.0	264	.0	59,973	.0	.0	.0	1,454	09/25/2035	2FM
05946X-9P-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2012	Paydown		382,787	382,787	361,374	370,188	.0	12,598	.0	12,598	.0	382,787	.0	.0	.0	8,767	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2012	Paydown		49,946	49,946	48,904	49,293	.0	653	.0	653	.0	49,946	.0	.0	.0	1,206	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2012	Paydown		30,377	30,377	28,905	29,490	.0	886	.0	886	.0	30,377	.0	.0	.0	707	08/25/2035	1FM
05947U-ES-3	BACM 2002-PB2 A4 6.186% 06/11/35		05/01/2012	Paydown		112,843	112,843	117,608	112,668	.0	175	.0	175	.0	112,843	.0	.0	.0	2,630	06/11/2035	1FM
05947U-HN-1	BACM 2002-2 B 5.271% 07/11/43		06/01/2012	Paydown		3,476,256	3,476,256	3,530,572	3,474,611	.0	1,645	.0	1,645	.0	3,476,256	.0	.0	.0	91,617	07/11/2043	1FM
05947U-R7-5	BACM 2005-3 ASB 4.589% 07/10/43		06/01/2012	Paydown		2,132	2,132	2,199	2,186	.0	(54)	.0	(54)	.0	2,132	.0	.0	.0	41	07/10/2043	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		06/01/2012	Paydown		1,161	1,161	1,218	.0	.0	(57)	.0	(57)	.0	1,161	.0	.0	.0	5	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2012	Paydown		80,645	80,645	77,048	78,365	.0	2,280	.0	2,280	.0	80,645	.0	.0	.0	1,838	11/25/2033	1FM
05948K-GF-0	BOAA 2003-9 3A1 4.750% 11/25/18		06/01/2012	Paydown		498,579	498,579	483,816	489,895	.0	8,684	.0	8,684	.0	498,579	.0	.0	.0	9,764	11/25/2018	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2012	Paydown		185,172	185,172	151,841	154,132	.0	31,041	.0	31,041	.0	185,172	.0	.0	.0	4,040	03/25/2035	1AM
05948X-JX-0	BOAMS 2003-4 1B1 5.500% 06/25/33		06/01/2012	Paydown		188,321	188,321	182,127	184,254	.0	4,067	.0	4,067	.0	188,321	.0	.0	.0	4,064	06/25/2033	4FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2012	Paydown		238,358	238,358	193,368	209,321	.0	29,037	.0	29,037	.0	238,358	.0	.0	.0	5,548	07/25/2034	1FM
05949A-TX-8	BOAMS 2004-8 2B1 6.000% 10/25/34		06/01/2012	Paydown		5,331	5,331	3,790	3,983	.0	1,348	.0	1,348	.0	5,331	.0	.0	.0	133	10/25/2034	1FM
05949C-AX-4	BOAMS 2005-5 1A22 5.000% 06/25/35		06/01/2012	Paydown		614,597	614,597	613,876	612,514	.0	2,083	.0	2,083	.0	614,597	.0	.0	.0	12,780	06/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2012	Paydown		190,769	190,769	187,559	188,797	.0	1,972	.0	1,972	.0	190,769	.0	.0	.0	4,548	12/25/2035	2FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/26/2012	Paydown		102,464	102,464	100,453	102,464	.0	1,652	1,652	.0	1,245	102,464	.0	.0	.0	1,245	01/25/2036	4FM
05950E-AB-4	BACM 2006-2 A2 5.713% 05/10/45		06/01/2012	Paydown		129,018	129,018	129,882	128,882	.0	136	.0	136	.0	129,018	.0	.0	.0	3,330	05/10/2045	1FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		06/01/2012	Paydown		709,281	709,281	35,813	9,248	25,118	(16,934)	17,431	(9,247)	.0	709,281	.0	.0	.0	19,865	09/25/2036	6FM
05950P-AJ-2	BAFC 2006-H 3A2 5.659% 09/20/46		06/01/2012	Paydown		499,702	499,702	485,161	471,726	.0	27,976	.0	27,976	.0	499,702	.0	.0	.0	12,606	09/20/2046	5FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2012	Paydown		116,647	116,647	97,658	102,417	.0	14,230	.0	14,230	.0	116,647	.0	.0	.0	3,034	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/26/2012	Paydown		155,551	155,551	205,979	116,737	104,294	(2,422)	63,057	38,815	.0	155,551	.0	.0	.0	5,857	01/25/2037	4FM
059522-AX-0	BAFC 2007-C 1A5 5.532% 05/20/36		06/26/2012	Paydown		630,903	630,903	275,669	247,120	47,192	340,881	4,291	383,782	.0	630,903	.0	.0	.0	14,29		

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07383F-MN-5	BSCMS 2002-PBW1 A2 4.720% 11/11/35		05/01/2012	BOSTON		156,002	155,154	159,032	157,045	.0	(946)	.0	(946)	.0	156,098	.0	(96)	(96)	3,125	11/11/2035	1FM
07383F-MN-5	BSCMS 2002-PBW1 A2 4.720% 11/11/35		05/01/2012	BOSTON		139,230	139,230	142,710	140,927	.0	(1,697)	.0	(1,697)	.0	139,230	.0	.0	.0	2,555	11/11/2035	1FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		06/01/2012	Paydown		226,165	226,165	227,283	226,060	.0	105	.0	105	.0	226,165	.0	.0	.0	4,332	02/13/2046	1FM
07383U-BU-8	BEAR STEARNS 2000-1 5A 9.470% 09/28/26		05/01/2012	Paydown		129,720	129,720	131,138	129,220	.0	200	.0	200	.0	129,720	.0	.0	.0	5,180	09/28/2026	1FM
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		06/01/2012	Paydown		22,594	22,594	22,919	22,625	.0	(30)	.0	(30)	.0	22,594	.0	.0	.0	535	01/12/2045	1FM
085789-AC-9	BERRY PETROLEUM CO 8.250% 11/01/16		04/09/2012	Call	104,1250	5,067,764	4,670,213	4,704,536	5,311	.0	5,311	.0	5,311	.0	4,709,847	.0	357,917	357,917	176,226	11/01/2016	4FE
105340-AE-3	BRANDYVINE 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	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 5.303% 12/25/35		06/01/2012	Paydown		132,146	132,146	132,143	131,773	.0	374	.0	374	.0	132,146	.0	.0	.0	3,134	12/25/2035	3FM
1248ME-AG-4	CBASS 2007-CB4 A2D 5.863% 04/25/37		06/01/2012	Paydown		24,276	24,276	19,906	20,003	.0	4,273	.0	4,273	.0	24,276	.0	.0	.0	621	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		06/01/2012	Paydown		1,066	1,066	663	652	.0	414	.0	414	.0	1,066	.0	.0	.0	13	01/25/2037	2FM
1248PB-AB-5	CBASS 2006-MH1 AF2 5.650% 10/25/36		06/01/2012	Paydown		296,500	296,500	296,465	295,404	.0	1,097	.0	1,097	.0	296,500	.0	.0	.0	7,422	10/25/2036	1FE
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		06/01/2012	Paydown		83,965	83,965	39,936	39,890	.0	44,075	.0	44,075	.0	83,965	.0	.0	.0	2,213	02/25/2037	5FM
125440-BB-4	CIHL 2007-14 M 6.250% 09/25/37		06/01/2012	Paydown		.2	1,250,921	618	111	.0	(109)	.0	(109)	.0	.2	.0	.0	.0	.0	09/25/2037	1FM
12544V-AE-9	CIHL 2007-5 A5 5.750% 05/25/37		04/02/2012	Various		8,369,830	8,960,635	8,960,635	8,960,635	.0	(11,299)	.0	(11,299)	.0	8,948,754	.0	(578,924)	(578,924)	198,626	05/25/2037	2FM
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	2FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2012	Paydown		5,284	5,284	5,281	5,279	.0	4	.0	4	.0	5,284	.0	.0	.0	(8,524)	11/15/2019	4AM
126193-AB-7	CPS 2010-A A 2.890% 03/15/16		06/15/2012	Paydown		37,491	37,491	37,609	37,561	.0	(69)	.0	(69)	.0	37,491	.0	.0	.0	456	03/15/2016	1FE
12623D-AC-7	COMM 2011-FL1 B 3.826% 12/17/13		06/17/2012	Paydown		14,084	14,084	13,644	13,699	.0	385	.0	385	.0	14,084	.0	.0	.0	209	12/17/2013	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2012	Paydown		299,622	299,622	243,632	243,541	.0	56,081	.0	56,081	.0	299,622	.0	.0	.0	7,687	11/25/2036	4FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 11/25/36		06/01/2012	Paydown		377,384	377,384	329,371	329,291	.0	48,093	.0	48,093	.0	377,384	.0	.0	.0	9,234	11/25/2036	4FM
126673-W2-4	CIWL 2005-6 M1 0.735% 12/25/35		06/25/2012	Paydown		30,201	30,201	29,757	.0	.0	444	.0	444	.0	30,201	.0	.0	.0	39	12/25/2035	1FE
12667F-SU-7	CIWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2012	Paydown		100,105	100,105	94,936	96,838	.0	3,267	.0	3,267	.0	100,105	.0	.0	.0	2,398	02/25/2035	1FM
12667F-SE-1	CIWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2012	Paydown		171,643	171,643	151,475	.0	.0	20,168	.0	20,168	.0	171,643	.0	.0	.0	1,531	04/25/2035	5AM
12667F-C9-4	CIWALT 2004-J13 1A4 5.030% 02/25/35		06/01/2012	Paydown		700,693	700,693	706,994	698,830	.0	1,864	.0	1,864	.0	700,693	.0	.0	.0	13,154	02/25/2035	1FM
12667F-EG-6	CIWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2012	Paydown		169,091	169,091	165,973	167,501	.0	1,590	.0	1,590	.0	169,091	.0	.0	.0	1,251	04/25/2034	1FM
12667F-JL-0	CIWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2012	Paydown		631,022	631,022	635,755	634,262	.0	(3,240)	.0	(3,240)	.0	631,022	.0	.0	.0	12,892	07/25/2019	1FM
12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		06/01/2012	Paydown		105,346	105,346	98,324	98,275	.0	7,071	.0	7,071	.0	105,346	.0	.0	.0	1,887	10/25/2035	4FM
12667G-AH-6	CIWALT 2005-13CB A8 5.500% 05/25/35		06/01/2012	Paydown		183,970	183,970	177,703	180,121	.0	3,849	.0	3,849	.0	183,970	.0	.0	.0	4,103	05/25/2035	4FM
12667G-PV-9	CIWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2012	Paydown		363,284	363,284	352,925	359,690	.0	3,595	.0	3,595	.0	363,284	.0	.0	.0	8,767	07/25/2035	4FM
12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2012	Paydown		36,868	36,868	36,131	36,381	.0	487	.0	487	.0	36,868	.0	.0	.0	924	08/25/2035	4FM
12668A-AL-9	CIWALT 2005-47CB A11 5.500% 10/25/35		06/26/2012	Paydown		145,191	145,191	138,713	145,083	.0	6,484	6,376	108	.0	145,191	.0	.0	.0	3,478	10/25/2035	4FM
12668A-MH-5	CIWALT 2005-49CB A3 5.500% 11/25/35		06/01/2012	Paydown		285,041	285,041	263,662	270,893	.0	14,148	.0	14,148	.0	285,041	.0	.0	.0	6,857	11/25/2035	4FM
12668A-NW-1	CIWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2012	Paydown		243,615	243,615	243,539	243,146	.0	469	.0	469	.0	243,615	.0	.0	.0	5,827	10/25/2035	4FM
12668B-YF-4	CIWALT 2006-7CB 1A14 6.000% 05/25/36		06/26/2012	Paydown		90,268	90,268	174,218	172,071	.0	16,705	98,508	(81,803)	.0	90,268	.0	.0	.0	6,104	05/25/2036	5FM
12668X-AD-7	CIWL 2006-S8 A4 5.650% 03/25/36		06/01/2012	Paydown		115,077	115,077	79,657	75,135	.0	39,942	.0	39,942	.0	115,077	.0	.0	.0	2,641	03/25/2036	1FM
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		06/01/2012	Paydown		316,984	316,984	303,538	311,539	.0	5,445	.0	5,445	.0	316,984	.0	.0	.0	6,875	11/25/2035	1FM
126694-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		06/01/2012	Paydown		498,270	498,270	495,000	496,159	.0	2,111	.0	2,111	.0	498,270	.0	.0	.0	11,435	11/25/2035	3FM
126694-KZ-0	CIHL 2005-24 A33 5.500% 11/25/35		06/01/2012	Paydown		1,460,325	1,460,325	1,451,198	1,454,682	.0	5,642	.0	5,642	.0	1,460,325	.0	.0	.0	34,702	11/25/2035	2FM
12669E-T5-5	CIHL 2003-39 A19 5.000% 10/25/33		06/01/2012	Paydown		543,261	543,261	518,941	538,491	.0	4,769	.0	4,769	.0	543,261	.0	.0	.0	10,987	10/25/2033	1FM
12669E-ZF-6	CIHL 2003-34 A5 4.500% 09/25/33		06/01/2012	Paydown		35,975	35,975	36,290	36,105	.0	(130)	.0	(130)	.0	35,975	.0	.0	.0	672	09/25/2033	1FM
12669F-RG-0	CIHL 2004-4 A5 5.250% 05/25/34		06/01/2012	Paydown		55,685	55,685	55,433	55,438	.0	247	.0	247	.0	55,685	.0	.0	.0	1,213	05/25/2034	1FM
12669F-UC-5	CIHL 2004-9 A7 5.250% 06/25/34		06/01/2012	Paydown		336,317	336,317	315,744	328,090	.0	8,227	.0	8,227	.0	336,317	.0	.0	.0	7,597	06/25/2034	1FM
12669G-W5-6	CIHL 2005-J2 3A14 5.500% 08/25/35		06/01/2012	Paydown		175,649	175,649	169,446	172,121	.0	3,528	.0	3,528	.0	175,649	.0	.0	.0	3,979	08/25/2035	2FM
12669R-AE-7	CIWL 2007-S1 A5 6.018% 11/25/36		06/01/2012	Paydown		100,531	100,531	62,179	55,373	.0	45,158	.0	45,158	.0	100,531	.0	.0	.0	2,451	11/25/2036	1FM
12670B-AE-9	CIWL 2007-S2 AF5F 6.000% 03/25/37		06/01/2012	Paydown		12,719	12,719	9,483	9,409	.0	3,310	.0	3,310	.0	12,719	.0	.0	.0	314	03/25/2037	3FM
12686C-AY-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		

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
173067-AC-3	CGCMT 2004-C1 A3 5.251% 04/15/40		06/01/2012	Paydown		265,900	265,900	278,675	267,530	.0	(1,631)	.0	(1,631)	.0	265,900	.0	.0	.0	5,822	04/15/2040	1FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		06/01/2012	Paydown		25,379	25,379	20,338	19,710	.0	5,669	.0	5,669	.0	25,379	.0	.0	.0	665	05/25/2036	2FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/26/2012	Paydown		10,586	10,586	6,637	6,718	647	3,868	663	3,868	.0	10,586	.0	.0	.0	265	11/25/2036	6FM
201730-AD-0	CMAT 1999-C1 A4 6.975% 01/17/32		06/11/2012	Paydown		12,047	12,047	12,447	12,417	.0	(371)	.0	(371)	.0	12,047	.0	.0	.0	350	01/17/2032	1FM
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	.0	.0	.0	.0	3,806,391	.0	10,281	10,281	132,620	04/01/2026	2FE
20847T-BQ-3	CONSECO FINANCE 2002-B A3 7.370% 05/15/33		06/15/2012	Paydown		75,118	75,118	75,114	75,980	.0	(862)	.0	(862)	.0	75,118	.0	.0	.0	2,145	05/15/2033	1FM
21987H-AS-4	CBCB - ADM SER 98-1 6.500% 12/15/17 CORP FINANCE MANAGERS VRDN 0.210% 02/02/43		06/15/2012	Redemption 100.0000		306,762	306,762	307,434	307,009	.0	(248)	.0	(248)	.0	306,762	.0	.0	.0	9,970	12/15/2017	1FE
21988Y-AB-3			06/01/2012	Redemption 100.0000		300,000	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	.0	.0	236	02/02/2043	1FE
22540A-JR-0	CSFB 1998-C2 D 7.130% 11/15/30		06/11/2012	Paydown		19,482	19,482	20,067	19,763	.0	(280)	.0	(280)	.0	19,482	.0	.0	.0	581	11/15/2030	1FM
22541N-NR-7	CSFB 2002-CKS4 A2 5.183% 11/15/36		06/01/2012	Paydown		1,441,193	1,441,193	1,416,310	1,416,310	.0	24,883	.0	24,883	.0	1,441,193	.0	.0	.0	33,925	11/15/2036	1FM
22541N-UJ-6	CSFB 2002-CP5 A2 4.940% 12/15/35		06/01/2012	Paydown		45,983	45,983	47,625	46,882	.0	(899)	.0	(899)	.0	45,983	.0	.0	.0	1,032	12/15/2035	1FM
22541Q-DJ-8	CSFB 2003-C3 A5 3.936% 05/15/38		06/01/2012	Paydown		278,056	278,056	253,704	272,384	.0	5,672	.0	5,672	.0	278,056	.0	.0	.0	5,036	05/15/2038	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2012	Paydown		75,516	75,516	72,669	73,871	.0	1,644	.0	1,644	.0	75,516	.0	.0	.0	1,772	06/25/2033	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		04/01/2012	Paydown		15,915	15,915	15,315	15,568	.0	346	.0	346	.0	15,915	.0	.0	.0	292	06/25/2033	1FM
22541Q-J2-9	CSFB 2003-C5 A4 4.900% 12/15/36		06/01/2012	Paydown		104,946	104,946	100,908	103,607	.0	1,339	.0	1,339	.0	104,946	.0	.0	.0	2,481	12/15/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2012	Paydown		363,630	363,630	362,096	361,673	.0	1,957	.0	1,957	.0	363,630	.0	.0	.0	8,295	07/25/2033	1FM
22541S-SU-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2012	Paydown		789,736	789,736	787,882	788,639	.0	1,097	.0	1,097	.0	789,736	.0	.0	.0	15,622	05/25/2035	2FM
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		06/01/2012	Paydown		888,326	888,326	861,364	884,796	.0	3,530	.0	3,530	.0	888,326	.0	.0	.0	20,617	01/15/2037	1FM
22541S-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		06/01/2012	Paydown		34,639	34,639	34,159	34,466	.0	174	.0	174	.0	34,639	.0	.0	.0	824	01/15/2037	1FM
22541S-GK-8	CSFB 2004-3 1A9 5.250% 04/25/34		06/01/2012	Paydown		1,997,603	1,997,603	1,953,281	1,988,670	.0	8,934	.0	8,934	.0	1,997,603	.0	.0	.0	45,894	04/25/2034	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2012	Paydown		634,551	634,551	614,324	622,910	.0	11,641	.0	11,641	.0	634,551	.0	.0	.0	14,267	12/25/2034	1FM
225458-SR-5	CSFB 2005-9 2A1 5.500% 10/25/35		06/01/2012	Paydown		424,589	424,589	411,483	415,806	.0	8,783	.0	8,783	.0	424,589	.0	.0	.0	9,881	10/25/2035	3FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2012	Paydown		553,866	553,866	562,910	558,239	.0	(4,372)	.0	(4,372)	.0	553,866	.0	.0	.0	12,701	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2012	Paydown		119,368	119,368	115,428	116,986	.0	2,382	.0	2,382	.0	119,368	.0	.0	.0	2,954	06/25/2035	4FM
22545D-AB-3	CSMC 2006-C3 A2 6.008% 06/15/38		06/01/2012	Paydown		70,050	70,050	70,129	70,001	.0	49	.0	49	.0	70,050	.0	.0	.0	2,071	06/15/2038	1FM
22545Y-AB-7	CSMC 2007-C2 A2 5.448% 01/15/49		06/01/2012	Paydown		2,236	2,236	2,244	2,235	.0	2	.0	2	.0	2,236	.0	.0	.0	55	01/15/2049	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		06/01/2012	Paydown		33,447	33,447	34,348	33,932	.0	(485)	.0	(485)	.0	33,447	.0	.0	.0	857	09/15/2040	1FM
225470-AM-5	CSMC 2005-C5 A3 5.100% 08/15/38		06/01/2012	Paydown		876,954	876,954	890,108	888,467	.0	(11,514)	.0	(11,514)	.0	876,954	.0	.0	.0	14,937	08/15/2038	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		06/01/2012	Paydown		310,824	310,824	308,553	309,792	.0	1,032	.0	1,032	.0	310,824	.0	.0	.0	6,549	08/15/2038	1FM
225470-F6-5	CSMC 2006-C1 AAB 5.593% 02/15/39		06/01/2012	Paydown		283,916	283,916	301,417	298,419	.0	(14,503)	.0	(14,503)	.0	283,916	.0	.0	.0	6,202	02/15/2039	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 03/25/36		06/01/2012	Paydown		44,740	44,740	41,355	41,696	.0	3,044	.0	3,044	.0	44,740	.0	.0	.0	1,074	03/25/2036	1FM
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	4FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2012	Paydown		33,532	33,532	31,520	26,481	.0	7,051	.0	7,051	.0	33,532	.0	.0	.0	(97,183)	06/25/2036	3FM
233050-AN-3	DBUBS 2011-LC1A A1 3.742% 06/01/17		06/01/2012	Paydown		104,005	104,005	105,042	104,865	.0	(859)	.0	(859)	.0	104,005	.0	.0	.0	1,623	06/01/2017	1FM
23322B-KJ-6	DLJCM 2000-CF1 B1 8.487% 06/10/33		04/01/2012	Paydown		160,346	160,346	161,448	160,146	.0	200	.0	200	.0	160,346	.0	.0	.0	4,537	06/10/2033	1FM
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	3FE
23331A-AT-6	D.R. HORTON INC 5.625% 09/15/14		04/12/2012	BARCLAYS		9,450,000	9,000,000	8,699,205	8,876,129	.0	12,791	.0	12,791	.0	8,888,920	.0	561,080	561,080	298,125	09/15/2014	3FE
23336P-AA-9	DT AUTO 2012-1A A 1.060% 01/15/15		06/15/2012	Paydown		34,483	34,483	34,481	.0	.0	2	.0	2	.0	34,483	.0	.0	.0	35	01/15/2015	1FE
24422E-RS-0	JOHN DEERE CAPITAL 0.950% 06/29/15		06/26/2012	UBS WARBURG		3,002,760	3,000,000	2,999,190	.0	.0	.0	.0	.0	2,999,190	.0	3,570	3,570	.0	0	06/29/2015	1FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2012	Paydown		422,565	422,565	400,446	415,007	.0	7,558	.0	7,558	.0	422,565	.0	.0	.0	9,436	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2012	Paydown		161,966	161,966	153,032	153,026	.0	8,940	.0	8,940	.0	161,966	.0	.0	.0	3,505	09/25/2035	4FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2012	Paydown		66,706	66,706	61,003	61,115	.0	5,591	.0	5,591	.0	66,706	.0	.0	.0	1,646	02/25/2036	2FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/26/2012	Paydown		950	1,876	1,706	1,020	930	(39)	960	(69)	.0	951	.0	.0	.0	47	10/25/2036	5FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		06/26/2012	Paydown		95,781	195,175	163,409	98,130	72,388	6,518	81,255	(2,349)	.0	95,780	.0	.0	.0	4,752	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		06/01/2012	Paydown		230,470	230,470	198,784	190,347	.0	40,123	.0	40,123	.0	230,470	.0	.0	.0	6,001	06/25/2036	1FM
25459H-AG-0	DIRECTV HLDS/FN 7.625% 05/15/16		05/15/2012	Call 103.8130		8,876,012	8,876,012	9,217,125	8,945,998	.0	(69,984)	.0	(69,984)	.0	8,876,012	.0	.0	.0	325,996	05/	

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		05/30/2012	Call 103.0000		146,260	142,000	144,003	143,708	.0	(141)	.0	(141)	.0	143,566	.0	2,694	2,694	10,320	08/01/2017	4FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2012	Paydown		184,413	184,413	184,413	185,817	.0	(1,404)	.0	(1,404)	.0	184,413	.0	.0	.0	4,941	12/25/2033	1FM
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2012	Various		752,400	752,400	752,400	752,400	.0	.0	.0	.0	.0	752,400	.0	.0	.0	49,952	06/20/2023	3AM
313309-AJ-5	FEDERAL EXPRESS CORP 9.650% 06/15/12		06/15/2012	Maturity		250,000	250,000	250,000	250,000	.0	(190)	.0	(190)	.0	250,000	.0	.0	.0	12,063	06/15/2012	2FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2012	Paydown		106,841	106,841	102,055	102,125	.0	4,716	.0	4,716	.0	106,841	.0	.0	.0	2,350	08/25/2035	3FM
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	1FM
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/01/2012	Paydown		134,190	134,190	123,454	127,088	.0	7,102	.0	7,102	.0	134,190	.0	.0	.0	3,315	08/25/2036	1FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2012	Paydown		251,995	251,995	229,316	232,177	.0	19,818	.0	19,818	.0	251,995	.0	.0	.0	6,286	08/25/2036	1FM
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	6FE
337158-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012	Paydown		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	2FE
34528R-AF-9	FORDO 2009-A A4 6.070% 05/15/14		06/15/2012	Paydown		69,586	69,586	71,445	.0	.0	(1,859)	.0	(1,859)	.0	69,586	.0	.0	.0	687	05/15/2014	1FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2012	Paydown		107	107	109	107	.0	(1)	.0	(1)	.0	107	.0	.0	.0	3	06/25/2028	1FM
36158Y-FT-1	GECMC 2002-2A A3 5.349% 08/11/36		06/01/2012	Paydown		307	307	6,790,337	6,772,327	.0	18,009	.0	18,009	.0	6,790,337	.0	.0	.0	144,091	08/11/2036	1FM
361849-F3-1	GIACC 2004-C2 A2 4.760% 08/10/38		06/01/2012	Paydown		285,387	285,387	289,800	285,451	.0	(64)	.0	(64)	.0	285,387	.0	.0	.0	6,043	08/10/2038	1FM
361849-RC-8	GIACC 01-C2 B 6.790% 04/15/34		06/01/2012	Paydown		260,872	260,872	265,998	260,214	.0	659	.0	659	.0	260,872	.0	.0	.0	7,637	04/15/2034	1FM
361849-XC-1	GIACC 2003-C1 A1 3.337% 05/10/36		05/01/2012	Paydown		83,318	83,318	84,802	83,638	.0	(320)	.0	(320)	.0	83,318	.0	.0	.0	1,143	05/10/2036	1FM
361856-DX-2	GIACC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		06/01/2012	Paydown		132,980	132,980	132,980	132,980	.0	.0	.0	.0	.0	132,980	.0	.0	.0	3,298	09/25/2034	4FM
36185N-2D-1	GIACC 2004-J2 A7 5.750% 06/25/34		06/01/2012	Paydown		657,327	657,327	631,753	650,505	.0	6,822	.0	6,822	.0	657,327	.0	.0	.0	16,003	06/25/2034	1FM
36185N-SW-6	GIACC 2004-J6 3N1 5.500% 09/25/34		06/01/2012	Paydown		1,067,878	1,067,878	1,076,722	1,068,280	.0	(401)	.0	(401)	.0	1,067,878	.0	.0	.0	23,738	09/25/2034	1FM
36186L-AG-8	GIACC 2007-HE2 A6 6.249% 07/25/37		06/26/2012	Paydown		355,967	355,967	599,330	414,245	224,522	(12,343)	270,458	(58,279)	.0	355,966	.0	.0	.0	17,350	07/25/2037	5FM
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		06/01/2012	Paydown		89,724	89,724	83,311	81,772	.0	7,952	.0	7,952	.0	89,724	.0	.0	.0	2,387	12/25/2036	4FM
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	1FM
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/01/2012	Paydown		82,860	82,860	77,888	79,979	.0	2,881	.0	2,881	.0	82,860	.0	.0	.0	1,519	01/25/2037	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2012	Paydown		140,357	140,357	94,911	91,159	3,387	45,811	.0	49,198	.0	140,357	.0	.0	.0	3,263	01/25/2037	6FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2012	Paydown		105,701	105,701	100,696	102,640	.0	3,061	.0	3,061	.0	105,701	.0	.0	.0	2,744	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2012	Paydown		54,177	54,177	44,290	47,780	.0	6,398	.0	6,398	.0	54,177	.0	.0	.0	1,220	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2012	Paydown		65,600	65,600	65,631	65,469	.0	131	.0	131	.0	65,600	.0	.0	.0	1,578	02/25/2036	4FM
362341-BY-8	GSAMP 2006-1F 2M1 5.768% 02/25/36		06/01/2012	Paydown		1	1,725,522	1,650	1,650	10,665	(18,077)	(5,773)	(1,649)	.0	1	.0	.0	.0	133	02/25/2036	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2012	Paydown		39,375	39,375	37,480	38,307	.0	1,068	.0	1,068	.0	39,375	.0	.0	.0	886	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2012	Paydown		157,974	157,974	162,710	161,749	.0	(3,775)	.0	(3,775)	.0	157,974	.0	.0	.0	2,423	08/10/2043	1FM
36828Q-AD-8	GECMC 2003-C1 A4 4.819% 01/10/38		06/01/2012	Paydown		250,139	250,139	264,273	251,455	.0	(1,315)	.0	(1,315)	.0	250,139	.0	.0	.0	5,021	01/10/2038	1FM
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		06/01/2012	Paydown		117,025	117,025	111,466	113,667	.0	3,358	.0	3,358	.0	117,025	.0	.0	.0	2,584	04/25/2032	6FM
391164-AD-2	GREAT PLAINS ENERGY INC 2.750% 08/15/13		05/22/2012	CORTVIEW CAPITAL SECURITIES LL		381,360	375,000	381,206	.0	.0	(772)	.0	(772)	.0	380,434	.0	926	926	2,865	08/15/2013	2FE
39153Y-AQ-7	GALC 2009-1 A3 2.540% 03/15/13		06/15/2012	Paydown		65,427	65,427	66,035	65,775	.0	(349)	.0	(349)	.0	65,427	.0	.0	.0	690	03/15/2013	1FE
396789-DV-8	GCFC 2003-C1 A4 4.111% 07/05/35		06/01/2012	Paydown		35,804	35,804	31,223	34,382	.0	1,422	.0	1,422	.0	35,804	.0	.0	.0	510	07/05/2035	1FM
396789-ER-6	GCFC 2003-C2 A3 4.533% 01/05/36		06/01/2012	Paydown		27,747	27,747	28,432	27,961	.0	(215)	.0	(215)	.0	27,747	.0	.0	.0	538	01/05/2036	1FM
396789-JS-9	GCFC 2005-GG3 A3 4.569% 08/10/42		06/01/2012	Paydown		124,704	124,704	120,320	122,183	.0	2,521	.0	2,521	.0	124,704	.0	.0	.0	2,849	08/10/2042	1FM
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		06/01/2012	Paydown		2	417,088	13,338	5,113	.0	(10,695)	(5,585)	(5,110)	.0	2	.0	.0	.0	8,439	09/25/2037	1FM
41987Q-AX-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		04/24/2012	CORTVIEW CAPITAL SECURITIES LL		330,486	300,000	330,087	.0	.0	(3,769)	.0	(3,769)	.0	326,318	.0	4,168	4,168	10,687	05/05/2014	2FE
42330P-AA-5	HELIUM ENERGY SOLUTIONS GROUP 9.500% 01/15/16		04/01/2012	Call 104.7500		4,806,978	4,589,000	4,589,000	4,589,000	.0	.0	.0	.0	.0	4,589,000	.0	217,978	217,978	308,801	01/15/2016	4FE
428236-AT-0	HEWLETT PACKARD 6.125% 03/01/14		05/01/2012	WELLS FARGO		30,262,680	28,000,000	31,346,840	29,733,852	.0	(265,954)	.0	(265,954)	.0	29,467,898	.0	794,782	794,782	1,157,625	03/01/2014	1FE
428236-AV-5	HEWLETT PACKARD 4.750% 06/02/14		05/02/2012	BARCLAYS		9,039,920	8,500,000	8,499,405	8,499,103	.0	.115	.0	.115	.0	8,499,218	.0	540,702	540,702	173,837	06/02/2014	1FE
428236-BE-2	HEWLETT PACKARD 2.200% 12/01/15		05/01/2012	HONG KONG SHANGHAI BK		5,063,700	5,000,000	4,995,550	4,996,428	.0	299	.0	299	.0	4,996,727	.0	66,973	66,973	46,750	12/01/2015	1FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2012	Paydown		66,722	66,722	10,822	1,132	.0	65,590	.0	65,590	.0	66,722	.0	.0	.0	(22,625)	05/25/2036	1FM
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		06/08/2012	DEUTSCHE BANK		269,100	260,000	260,000	.0	.0	.0	.0	.0	260,000	.0	9,100	9,100	9,802	06/15/2021	4FE	
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/26/2012	Paydown		37,458	37,458	34,947	35,232	.0	2,767	541	2,226	.0	37,458	.0	.0	.0			

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
460377-AB-0	INTERNATIONAL STEEL GRP 6.500% 04/15/14		06/26/2012	DEUTSCHE BANK		9,271,675	8,750,000	9,003,138	8,854,290	.0	(21,562)	.0	(21,562)	.0	8,832,728	.0	438,947	438,947	401,285	04/15/2014	2FE
46051M-AA-0	INTERNATIONAL TRANSMISSI 4.450% 07/15/13		06/07/2012	CORTVIEW CAPITAL		519,185	500,000	517,945	.0	.0	(268)	.0	(268)	.0	517,677	.0	1,508	1,508	9,085	07/15/2013	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560%		01/25/36	Paydown		317,411	317,411	317,393	316,802	.0	609	.0	609	.0	317,411	.0	.0	.0	7,524	01/25/2036	3FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2012	Paydown		188,741	188,741	184,333	184,382	.0	4,359	.0	4,359	.0	188,741	.0	.0	.0	4,843	02/25/2036	5FM
466247-QX-4	JPMCC 2005-A3 11A1 4.477% 06/25/35		06/01/2012	Paydown		17,471	17,471	17,667	17,631	.0	(160)	.0	(160)	.0	17,471	.0	.0	.0	340	06/25/2035	1FM
46625M-LS-6	JPMCC 2002-C1 A3 5.376% 07/12/37		06/01/2012	Paydown		4,692,979	4,692,979	4,980,607	4,697,707	.0	(4,729)	.0	(4,729)	.0	4,692,979	.0	.0	.0	105,910	07/12/2037	1FM
46625M-NP-0	JPMCC 2002-C1B5 A2 5.161% 10/12/37		06/01/2012	Paydown		3,761,885	3,761,885	3,794,623	3,758,413	.0	3,472	.0	3,472	.0	3,761,885	.0	.0	.0	83,068	10/12/2037	1FM
46625M-P2-9	JPMCC 2003-CB7 A4 4.879% 01/12/38		06/01/2012	Paydown		465,066	465,066	459,033	459,033	.0	6,033	.0	6,033	.0	465,066	.0	.0	.0	9,464	01/12/2038	1FM
46625M-RB-7	JPMCC 2002-C3 A2 4.994% 07/12/35		06/01/2012	Paydown		196,912	196,912	192,727	195,828	.0	1,084	.0	1,084	.0	196,912	.0	.0	.0	4,406	07/12/2035	1FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		06/01/2012	Paydown		21,518	21,518	22,471	21,928	.0	(410)	.0	(410)	.0	21,518	.0	.0	.0	4,464	08/12/2040	1FM
46627M-AA-5	JPALT 2005-S1 1A1 5.500% 12/25/35		06/01/2012	Paydown		62,856	62,856	57,552	56,986	.0	5,870	.0	5,870	.0	62,856	.0	.0	.0	612	12/25/2035	4FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2012	Paydown		154,535	154,535	142,390	135,673	.0	18,862	.0	18,862	.0	154,535	.0	.0	.0	3,741	07/25/2036	4FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2012	Paydown		173,561	173,561	129,399	129,329	.0	44,232	.0	44,232	.0	173,561	.0	.0	.0	4,114	07/25/2036	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2012	Paydown		956,822	956,822	1,023,650	1,010,862	.0	(54,039)	.0	(54,039)	.0	956,822	.0	.0	.0	20,497	05/15/2047	1FM
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	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		05/31/2012	Various		174,625	174,625	174,651	174,637	.0	(12)	.0	(12)	.0	174,625	.0	.0	.0	3,560	04/30/2018	1FE
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	2FE
50172C-AA-8	LAI VEHICLE LEASE 2010-A A 2.550% 09/15/16		06/15/2012	Paydown		43,598	43,598	43,533	43,560	.0	38	.0	38	.0	43,598	.0	.0	.0	455	09/15/2016	1FE
50177A-AB-5	LBCMT 2007-C3 A2 5.840% 07/15/44		06/11/2012	Paydown		146,623	146,623	149,017	147,930	.0	(1,307)	.0	(1,307)	.0	146,623	.0	.0	.0	3,975	07/15/2044	1FM
50188F-AF-2	LG&E & KU ENERGY LLC 4.375% 10/01/21		06/18/2012	Tax Free Exchange Redemption 100.0000		4,992,141	5,000,000	4,991,950	4,991,818	.0	323	.0	323	.0	4,992,141	.0	.0	.0	157,378	10/01/2021	2FE
50217*-AA-2	WALGREEN CO LSI Dowlen 7.310% 04/01/16		06/01/2012	Paydown		38,584	38,584	38,279	38,481	.0	103	.0	103	.0	38,584	.0	.0	.0	1,176	04/01/2016	1
52108H-MU-5	LBUBS 02-C4 A5 4.853% 09/15/31		04/26/2012	Various		3,360,342	3,333,776	3,249,260	3,325,908	.0	(36,659)	.0	(36,659)	.0	3,299,249	.0	71,093	71,093	62,468	09/15/2031	1FM
52108H-MU-5	LBUBS 02-C4 A5 4.853% 09/15/31		04/11/2012	Paydown		184,459	184,459	179,782	184,023	.0	435	.0	435	.0	184,459	.0	.0	.0	2,984	09/15/2031	1FM
52108H-XL-3	LBUBS 2003-C8 A3 4.830% 11/15/27		06/11/2012	Paydown		11,076	11,076	11,558	11,322	.0	(247)	.0	(247)	.0	11,076	.0	.0	.0	223	11/15/2027	1FM
52108M-AB-9	LBUBS 2005-C7 A2 5.103% 11/15/30		04/11/2012	Paydown		142,728	142,728	143,073	142,668	.0	60	.0	60	.0	142,728	.0	.0	.0	2,428	11/15/2030	1FM
52108R-AB-8	LBUBS 2006 C4 5.868% 06/15/32		04/11/2012	Paydown		6,503	6,503	6,538	6,531	.0	(28)	.0	(28)	.0	6,503	.0	.0	.0	127	06/15/2032	1FM
52517P-VM-0	LEHMAN BROTHERS 4.375% 11/30/10		04/17/2012	Various		242,935	242,935	242,935	242,935	.0	.0	.0	.0	.0	242,935	.0	.0	.0	.0	11/30/2010	6FE
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	6FE
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/26/2012	Paydown		353,674	519,108	447,645	472,151	.0	14,489	132,966	(118,477)	.0	353,674	.0	.0	.0	14,317	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		06/01/2012	Paydown		103,316	103,316	103,316	103,316	.0	.0	.0	.0	.0	103,316	.0	.0	.0	2,335	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		06/01/2012	Paydown		121,446	121,446	121,267	121,360	.0	86	.0	86	.0	121,446	.0	.0	.0	2,772	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2012	Paydown		424,652	424,652	378,366	378,296	.0	46,356	.0	46,356	.0	424,652	.0	.0	.0	8,452	12/25/2035	4FM
525221-GA-9	LXS 2005-10 2A3A 5.420% 01/25/36		06/01/2012	Paydown		179,831	253,941	223,374	219,918	.0	12,977	53,064	(40,087)	.0	179,830	.0	.0	.0	6,350	01/25/2036	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/26/2012	Paydown		187,523	272,455	271,996	280,125	.0	(3,524)	89,078	(92,602)	.0	187,523	.0	.0	.0	6,916	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/26/2012	Paydown		1	115,274	88,349	37,305	55,094	.0	92,398	(37,304)	.0	1	.0	.0	.0	3,484	11/25/2036	5FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		06/01/2012	Paydown		36,283	126,777	98,137	95,052	.0	4,662	63,431	(58,769)	.0	36,283	.0	.0	.0	3,559	05/25/2037	2FM
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	4FE
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		05/29/2012	Various		5,650,345	5,287,000	5,398,433	5,366,415	.0	(11,837)	.0	(11,837)	.0	5,354,578	.0	295,767	295,767	380,035	02/15/2015	4FE
53621*-AA-2	WALGREEN Lion One 7.500% 02/01/16		06/01/2012	Redemption 100.0000		40,392	40,392	40,538	40,440	.0	(48)	.0	(48)	.0	40,392	.0	.0	.0	1,263	02/01/2016	1
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	555,000	.0	69,375	69,375	19,487	11/01/2017	9FE	
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		06/01/2012	Paydown		196,793	196,793	165,798	169,526	.0	27,267	.0	27,267	.0	196,793	.0	.0	.0	4,708	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		06/01/2012	Paydown		173,954	173,954	181,020	181,617	.0	(7,663)	.0	(7,663)	.0	173,954	.0	.0	.0	4,085	04/25/2033	1FM
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2012	Call 108.8750		109,450	109,450	109,450	109,450	.0	.0	.0	.0	.0	109,450	.0	.0	.0	4,104	05/31/2014	2FE
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	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 10/25/35		06/01/2012	Paydown		172,586	172,586	172,572	172,519	.0	67	.0	67	.0	172,586	.0	.0	.0	3,836	10/25/2035	1FM
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	3								

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
617446-HC-6	MORGAN STANLEY 6.600% 04/01/12		04/01/2012	Maturity		10,000,000	10,000,000	10,692,500	10,035,052	.0	(35,052)	.0	(35,052)	.0	10,000,000	.0	.0	.0	330,000	04/01/2012	1FE
617446-HR-3	MORGAN STANLEY 5.300% 03/01/13		06/19/2012	DEUTSCHE BANK		3,053,460	3,000,000	2,946,180	2,991,060	.0	3,459	.0	3,459	.0	2,994,519	.0	58,941	58,941	128,525	03/01/2013	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2012	Paydown		290,413	290,413	282,517	287,359	.0	3,054	.0	3,054	.0	290,413	.0	.0	.0	6,297	04/25/2034	1FM
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		05/01/2012	Paydown		2,353,000	2,353,000	2,366,695	2,351,096	.0	1,904	.0	1,904	.0	2,353,000	.0	.0	.0	43,524	01/13/2041	1FM
61746W-HF-0	MSDVC 2001-TOP3 A4 6.390% 07/15/33		06/01/2012	Paydown		5,678	5,678	5,721	5,672	.0	.6	.0	.6	.0	5,678	.0	.0	.0	128	07/15/2033	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		202,876	202,876	173,496	165,956	.0	36,920	.0	36,920	.0	202,876	.0	.0	.0	4,519	10/25/2036	3FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2012	Paydown		78,767	78,767	53,209	53,196	.0	25,571	.0	25,571	.0	78,767	.0	.0	.0	1,549	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		06/01/2012	Paydown		140,517	140,517	110,394	110,350	.0	30,167	.0	30,167	.0	140,517	.0	.0	.0	3,152	12/25/2036	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2012	Paydown		49,732	49,732	41,343	41,333	.0	8,399	.0	8,399	.0	49,732	.0	.0	.0	1,264	01/25/2047	3FM
61755Y-AC-8	MSC 2007-1Q15 A2 6.036% 06/11/49		06/01/2012	Paydown		894	894	918	906	.0	(12)	.0	(12)	.0	894	.0	.0	.0	27	06/11/2049	1FM
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	3FE
64352V-MA-6	NCHET 2005-A A6 4.954% 08/25/35		06/01/2012	Paydown		161,626	161,626	150,918	.0	.0	10,708	.0	10,708	.0	161,626	.0	.0	.0	2,078	08/25/2035	4AM
655378-AA-1	WALGREEN Noonan - Leo 7.480% 11/01/17		06/01/2012	Redemption 100.0000		35,010	35,010	35,102	35,049	.0	(38)	.0	(38)	.0	35,010	.0	.0	.0	1,092	11/01/2017	1
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2012	Paydown		130,885	130,885	108,842	106,068	.0	24,817	.0	24,817	.0	130,885	.0	.0	.0	3,054	03/25/2047	1FM
68233J-AB-0	ONCOR ELECTRIC DELIVERY 5.950% 09/01/13		06/18/2012	Call 100.0000		515,000	515,000	545,469	.0	.0	(3,228)	.0	(3,228)	.0	542,241	.0	(27,241)	(27,241)	41,159	09/01/2013	2FE
68268N-AA-1	ONECK 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	2FE
693350-AB-9	PHMIC 2006-2 6.047% 07/18/36		04/01/2012	Paydown		8,052	8,052	8,218	8,071	.0	(20)	.0	(20)	.0	8,052	.0	.0	.0	162	07/18/2036	1FM
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	2FE
69352*-AA-7	WALGREEN PPI Staples 7.250% 10/01/15		06/01/2012	Redemption 100.0000		49,403	49,403	48,858	49,235	.0	168	.0	168	.0	49,403	.0	.0	.0	1,494	10/01/2015	1
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		04/26/2012	CORTVIEW CAPITAL		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	2FE
73316T-AA-0	POPLR 2006-E A1 0.335% 01/25/37		06/25/2012	Paydown		22,937	22,937	22,779	22,930	.0	.8	.0	.8	.0	22,937	.0	.0	.0	.36	01/25/2037	1FM
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2012	Paydown		985	985	922	891	.0	94	.0	94	.0	985	.0	.0	.0	(112)	04/28/2022	1FM
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/12/2012	Redemption 100.0000		273,154	273,154	266,082	270,546	.0	2,607	.0	2,607	.0	273,154	.0	.0	.0	4,949	05/12/2015	1FE
749121-BR-9	QWEST COMMUNICATIONS 7.500% 02/15/14		05/17/2012	Call 100.0000		1,694,000	1,694,000	1,677,060	1,683,668	.0	1,602	.0	1,602	.0	1,685,271	.0	8,729	8,729	95,993	02/15/2014	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		06/26/2012	Paydown		92,859	162,143	135,120	135,714	.0	12,205	55,061	(42,856)	.0	92,858	.0	.0	.0	4,305	06/01/2036	4FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2012	Paydown		642,843	642,843	650,878	650,048	.0	(7,206)	.0	(7,206)	.0	642,843	.0	.0	.0	13,318	10/26/2034	1FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2012	Paydown		123,604	198,722	159,226	161,007	.0	11,478	48,881	(37,403)	.0	123,604	.0	.0	.0	5,392	06/25/2036	1FM
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		05/30/2012	Paydown		3,401,179	3,818,868	3,792,016	3,798,900	.0	(3,945)	.0	(3,945)	.0	3,794,955	.0	(393,776)	(393,776)	93,324	12/25/2036	3FM
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		06/01/2012	Paydown		225,141	223,558	223,963	223,963	.0	1,177	.0	1,177	.0	225,141	.0	.0	.0	23,535	12/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2012	Paydown		2,360	2,360	1,869	1,868	.0	491	.0	491	.0	2,360	.0	.0	.0	.52	04/25/2037	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2012	Paydown		8,070	8,070	7,975	8,025	.0	.44	.0	.44	.0	8,070	.0	.0	.0	173	11/25/2035	1FM
75970O-AD-2	RAMC 2007-2 AF1 5.893% 06/25/37		05/01/2012	Paydown		903	903	707	699	.0	214	.0	214	.0	903	.0	.0	.0	20	06/25/2037	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2012	Paydown		97,607	97,607	98,827	98,058	.0	(451)	.0	(451)	.0	97,607	.0	.0	.0	2,419	01/25/2032	2FM
760985-H7-9	RAMP 2003-RZ5 A7 4.970% 12/25/33		06/01/2012	Paydown		473,854	473,854	470,707	473,937	.0	(82)	.0	(82)	.0	473,854	.0	.0	.0	10,220	12/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 A15 4.968% 05/25/33		06/01/2012	Paydown		6,180	6,180	4,480	4,499	.0	1,681	.0	1,681	.0	6,180	.0	.0	.0	136	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 A15 4.870% 06/25/33		06/01/2012	Paydown		77,097	77,097	77,052	77,474	.0	(377)	.0	(377)	.0	77,097	.0	.0	.0	1,642	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.490% 09/25/33		06/01/2012	Paydown		106,383	106,383	106,370	106,852	.0	(469)	.0	(469)	.0	106,383	.0	.0	.0	2,490	09/25/2033	1FM
76110H-LK-3	RALI 2003-GS21 A2 4.800% 11/25/33		06/01/2012	Paydown		722,727	722,727	722,840	720,761	.0	1,966	.0	1,966	.0	722,727	.0	.0	.0	15,478	11/25/2033	1FM
76110V-BX-5	RFMSI 99-H11 A6 7.580% 09/25/29		06/01/2012	Paydown		34,722	34,722	35,249	34,690	.0	32	.0	32	.0	34,722	.0	.0	.0	1,123	09/25/2029	1FM
76110V-SR-0	RFMSI 2005-HS2 A12 5.220% 09/25/20		06/01/2012	Paydown		1,015,605	1,015,605	990,997	1,006,655	.0	8,950	.0	8,950	.0	1,015,605	.0	.0	.0	22,304	09/25/2020	1FM
76110W-PG-5	RASC 2002-KS4 A11B 0.495% 07/25/32		04/26/2012	JVB Financial		26,210	26,210	48,430	48,225	.0	125	(268)	393	.0	48,421	.0	(22,211)	(22,211)	104	07/25/2032	5FM
76110W-PG-5	RASC 2002-KS4 A11B 0.495% 07/25/32		04/25/2012	Paydown		664	664	700	694	.0	(33)	(4)	(29)	.0	664	.0	.0	.0	.1	07/25/2032	5FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2012	Paydown		104,952	104,952	95,009	94,997	.0	9,955	.0	9,955	.0	104,952	.0	.0	.0	2,418	11/25/2035	4FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		06/26/2012	Paydown		179,469	179,469	158,379	160,956	.0	21,256	2,743	18,513	.0	179,469	.0	.0	.0	3,758	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2012	Paydown		89,441	89,441	89,189	89,060	.0	381	.0	381	.0	89,441	.0	.0	.0	2,027	11/25/2035	2FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/26/2012	Paydown		3	109,603	91,405	95,600	.0	457	96,054	(95,597)	.0	3	.0	.0	.0	2,919	04/25/2036	4FM
78116*-AA-5	WALGREEN Rubin James 7.560% 03/01/16																				

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
80282M-AB-8	SCART 2011-S1A B 1.660% 08/15/16		06/15/2012	Paydown		18,193	18,193	18,042	18,052	0	141	0	141	0	18,193	0	0	0	125	08/15/2016	1FE
80282R-AB-7	SDART 2011-2 A2 1.040% 04/15/14		06/15/2012	Paydown		81,341	81,341	81,240	81,262	0	79	0	79	0	81,341	0	0	0	344	04/15/2014	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2012	Paydown		463,761	463,761	463,761	463,761	0	12	0	12	0	463,761	0	0	0	4,918	01/25/2042	1FE
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		06/01/2012	Tax Free Exchange		1,923,789	1,901,000	1,924,900	1,924,900	0	(1,111)	0	(1,111)	0	1,923,789	0	0	0	45,624	02/15/2020	4FE
82522Z-AA-1	WALGREEN Shorewal 7.495% 01/01/16		06/01/2012	Various		(150)	0	0	0	0	0	0	0	0	0	0	(150)	(150)	4,156	01/01/2016	1
828807-CB-1	SIMON PROPERTY GROUP INC 6.750% 05/15/14		05/22/2012	CORTVIEW CAPITAL SECURITIES LL CORTVIEW CAPITAL		427,485	390,000	427,991	0	0	(1,048)	0	(1,048)	0	426,943	0	542	542	13,102	05/15/2014	1FE
84755T-AB-3	SPECTRA ENERGY CAPITAL 5.900% 09/15/13		04/24/2012	SECURITIES LL		446,300	420,000	446,153	446,153	0	(156)	0	(156)	0	445,998	0	303	303	2,891	09/15/2013	2FE
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		04/01/2012	Various		(59,084)	(59,084)	(59,084)	(59,084)	0	0	0	0	0	(59,084)	0	(53)	(53)	82,938	04/25/2035	3FM
863576-AC-8	SASC 2005-5 1A3 5.750% 04/25/35		04/01/2012	Paydown		63,532	63,532	59,084	59,032	0	4,500	0	4,500	0	63,532	0	0	0	28,870	04/25/2035	3FM
863579-K5-6	SARM 2005-23 1A3 2.609% 01/25/36		06/01/2012	Paydown		214,290	235,705	214,165	212,473	0	5,744	3,928	1,816	0	214,290	0	0	0	2,844	01/25/2036	1FM
863579-P8-5	SARM 2006-1 5A1 2.674% 02/25/36		06/01/2012	Paydown		127,481	127,481	126,809	125,023	0	2,458	0	2,458	0	127,481	0	0	0	1,502	02/25/2036	3FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2012	Paydown		69,640	69,640	67,333	68,398	0	1,242	0	1,242	0	69,640	0	0	0	1,611	02/25/2035	3FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2012	Paydown		88,183	88,183	86,801	87,377	0	805	0	805	0	88,183	0	0	0	2,379	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/26/2012	Paydown		119,616	119,616	117,024	118,678	0	2,577	1,638	939	0	119,616	0	0	0	1,097	10/25/2035	4FM
870537-AA-5	SWEETWATER INVESTORS LLC 5.875% 05/15/14		05/15/2012	Redemption 100.0000		173,465	173,465	173,465	173,465	0	0	0	0	0	173,465	0	0	0	5,096	05/15/2014	2AM
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		06/26/2012	Paydown		1	535,927	31,400	23,605	20,410	(14,853)	29,161	(23,604)	1	1	0	0	0	14,341	11/25/2036	5FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2012	Paydown		249,891	249,891	248,914	248,986	0	905	0	905	0	249,891	0	0	0	5,541	11/25/2036	2FM
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		04/24/2012	SECURITIES LL		508,965	500,000	512,750	0	0	(4,178)	0	(4,178)	0	508,572	0	393	393	12,573	07/15/2012	2FE
92178P-AD-9	VALT 2002-1 A4 6.570% 05/07/27		06/01/2012	Paydown		906,234	906,234	905,898	905,418	0	816	0	816	0	906,234	0	0	0	24,751	05/07/2027	1FE
92718B-AA-3	DTAOT 2009-1 A1 2.980% 10/15/15		06/15/2012	Paydown		79,994	80,600	80,271	80,271	0	(278)	0	(278)	0	79,994	0	0	0	1,970	10/15/2015	1FE
92903P-AA-7	VORNADO DP LLC 2010-VND A1 2.970% 09/13/28		06/01/2012	Paydown		130,244	130,244	130,226	130,226	0	19	0	19	0	130,244	0	0	0	1,612	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2012	Paydown		441,247	441,247	368,441	387,445	0	53,802	0	53,802	0	441,247	0	0	0	10,193	06/25/2033	1FM
929766-C2-7	WBCMT 2005-C17 APB 5.037% 03/15/42		06/01/2012	Paydown		17,631	17,631	18,404	18,122	0	(491)	0	(491)	0	17,631	0	0	0	370	03/15/2042	1FM
929766-CU-5	WBCMT 2003-C3 A2 4.867% 02/15/35		06/01/2012	Paydown		524,969	524,969	533,028	525,109	0	(140)	0	(140)	0	524,969	0	0	0	11,945	02/15/2035	1FM
929766-MT-7	WBCMT 2003-C9 A3 4.608% 12/15/35		06/01/2012	Paydown		5,376	5,376	5,545	5,468	0	(92)	0	(92)	0	5,376	0	0	0	103	12/15/2035	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		06/01/2012	Paydown		11,816	11,816	10,384	11,144	0	672	0	672	0	11,816	0	0	0	234	02/15/2041	1FM
929766-QU-0	WBCMT 2004-C11 A4 5.030% 01/15/41		06/01/2012	Paydown		374,077	374,077	386,703	375,440	0	(1,362)	0	(1,362)	0	374,077	0	0	0	7,845	01/15/2041	1FM
929766-WK-5	WBCMT 2004-C15 A3 4.502% 10/15/41		06/01/2012	Paydown		3,263,164	3,263,164	3,279,300	3,259,222	0	3,943	0	3,943	0	3,263,164	0	0	0	50,207	10/15/2041	1FM
92978Q-AD-9	WBCMT 2007-C30 APB 5.294% 12/15/43		06/01/2012	Paydown		275,766	275,766	278,954	277,669	0	(1,903)	0	(1,903)	0	275,766	0	0	0	6,067	12/15/2043	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MSB 2A2 0.715% 05/25/18		06/25/2012	Paydown		51,540	51,540	51,709	51,351	0	190	0	190	0	51,540	0	0	0	144	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/26/2012	Paydown		95,955	232,182	175,143	184,211	0	8,133	96,389	(88,256)	0	95,955	0	0	0	5,976	05/25/2036	2FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		06/01/2012	Paydown		85,920	85,920	85,235	85,375	0	545	0	545	0	85,920	0	0	0	1,938	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2012	Paydown		276,367	276,367	262,878	256,640	0	19,728	0	19,728	0	276,367	0	0	0	6,321	11/25/2035	3FM
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)	(55,056)	(11,237)	0	5,503,680	0	(896,101)	(896,101)	197,144	07/25/2036	4FM
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		06/23/2012	Paydown		86,189	149,790	123,109	122,699	0	8,954	(1,225)	10,179	0	132,878	0	0	(46,689)	37,546	07/25/2036	4FM
939355-AE-3	WMALT 2007-0A3 5A 2.526% 04/25/47		06/01/2012	Paydown		32,572	32,572	27,926	27,329	0	5,333	0	5,333	0	32,572	0	0	0	347	04/25/2047	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/26/2012	Paydown		102,669	102,669	80,740	75,757	0	28,010	1,097	26,913	0	102,669	0	0	0	1,925	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 5.999%		10/25/36	Paydown		229,080	229,080	208,445	195,413	0	33,667	0	33,667	0	229,080	0	0	0	5,501	10/25/2036	4FM
949772-AG-2	WFMS 2005-18 2A4 5.500% 12/25/35		04/01/2012	Paydown		214,114	214,114	214,850	213,402	0	712	0	712	0	214,114	0	0	0	3,925	12/25/2035	1FM
949772-AU-1	WFMS 2005-18 2B1 5.500% 01/25/36		06/01/2012	Paydown		1	145,793	35,891	28,400	3,500	1,469	33,369	(28,400)	1	1	0	0	0	3,786	01/25/2036	6FM
9497EU-AC-1	WFHET 2006-1 A3 0.395% 05/25/36		06/25/2012	Paydown		20,797	20,797	20,017	20,575	0	222	0	222	0	20,797	0	0	0	37	05/25/2036	1FM
94980D-AA-6	WFMS 2003-M A1 4.680% 12/25/33		06/01/2012	Paydown		22,719	22,719	23,344	23,099	0	(380)	0	(380)	0	22,719	0	0	0	447	12/25/2033	2FM
94981S-AG-9	WFMS 2005-16 A4 5.750% 01/25/36		06/01/2012	Paydown		304,997	304,997	299,946	301,967	0	3,030	0	3,030	0	304,997	0	0	0	7,261	01/25/2036	2FM
94982N-AC-8	WFMS 2005-4 A3 5.000% 04/25/35		06/01/2012	Paydown		120,271	120,271	120,458	119,950	0	320	0	320	0	120,271	0	0	0	2,512	04/25/2035	1FM
06849R-AB-8	BARRICK NA FINANCE LLC 6.800% 09/15/18		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	1FE
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21		06/18/2012	BARCLAYS		2,166,550	2,166,550	2,166,550	2,166,550	0	(832)	0	(832)	0	2,154,845	0	11,705	11,705	106,057	03/15/2021	4FE
74819R-AG-1																					

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
..04363U-AC-0	ASCIANO FINANCE 5.000% 04/07/18	F	06/19/2012	J P 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	2FE	
..225400-TC-1	CREDIT SUISSE NEW YORK 5.000% 05/15/13	F	06/15/2012	MORGAN STANLEY FIXED INC		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	1FE	
..256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2012	Redemption 100.0000		21,250	21,250	21,250	21,250	.0	.0	.0	.0	.0	21,250	.0	.0	.0	626	06/15/2019	1FE	
..29268B-AA-9	ENEL FINANCE 5.700% 01/15/13	F	06/05/2012	J P MORGAN SEC FIXED INC		2,028,750	2,000,000	1,995,740	1,998,966	.0	329	.0	329	.0	1,999,294	.0	29,456	29,456	102,283	01/15/2013	1FE	
..29268B-AD-3	ENEL FINANCE 3.875% 10/07/14	F	06/19/2012	Various		3,951,810	4,000,000	3,989,200	3,993,577	.0	1,012	.0	1,012	.0	3,994,589	.0	(42,779)	(42,779)	108,500	10/07/2014	1FE	
..716743-AA-7	PETRONAS CAPITAL LTD 7.000% 05/22/12	F	05/22/2012	Maturity		5,500,000	5,500,000	5,804,700	5,523,047	.0	(23,047)	.0	(23,047)	.0	5,500,000	.0	.0	.0	192,500	05/22/2012	1FE	
..75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2012	Various		124,200	124,200	123,537	123,661	.0	539	.0	539	.0	124,200	.0	.0	.0	3,290	09/30/2020	1FE	
..75405U-AF-3	RAS LAFFAN LNG III 5.500% 09/30/14	F	05/04/2012	CORTVIEW CAPITAL SECURITIES LL		875,255	806,000	872,108	.0	.0	(277)	.0	(277)	.0	871,832	.0	3,424	3,424	3,651	09/30/2014	1FE	
..83364L-AB-5	SOCIETE GENERALE 5.750% 04/20/16	F	06/22/2012	TENDER OFFER		2,500,000	2,500,000	2,494,925	2,497,216	.0	264	.0	264	.0	2,497,480	.0	2,520	2,520	96,632	04/20/2016	2FE	
..873144-AA-7	SPI ELECTRICITY & GAS AU 6.150% 11/15/13	F	06/21/2012	CORTVIEW CAPITAL SECURITIES LL		228,563	216,000	228,040	.0	.0	.0	.0	.0	228,040	.0	.523	.523	523	1,513	11/15/2013	1FE	
..947075-AC-1	WEATHERFORD INTL LTD 5.150% 03/15/13	F	05/23/2012	CORTVIEW CAPITAL SECURITIES LL		591,548	573,000	595,405	.0	.0	(5,608)	.0	(5,608)	.0	589,796	.0	1,752	1,752	13,791	03/15/2013	2FE	
..97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	04/04/2012	UBS WARBURG		790,860	807,000	817,088	813,673	.0	(669)	.0	(669)	.0	813,003	.0	(22,143)	(22,143)	69,800	07/15/2017	3FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					430,645,273	435,701,357	424,097,591	401,804,785	569,537	1,361,667	1,524,618	406,586	0	422,737,290	0	7,907,981	7,907,981	15,023,282	XXX	XXX	
..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	3FE	
4899999	Subtotal - Bonds - Hybrid Securities					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	XXX	XXX	
8399997	Total - Bonds - Part 4					497,593,697	497,702,844	490,430,559	454,506,382	569,537	709,667	1,524,618	(245,414)	0	488,383,925	0	9,209,771	9,209,771	15,999,551	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					497,593,697	497,702,844	490,430,559	454,506,382	569,537	709,667	1,524,618	(245,414)	0	488,383,925	0	9,209,771	9,209,771	15,999,551	XXX	XXX	
..685691-50-3	ORCHARD SUPPLY HARWARE CORP		04/03/2012	KNIGHT SECURITIES		1,133,000	0.00	16,763	0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	0	0	P4UZ	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					2,340	XXX	16,763	0	0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					2,340	XXX	16,763	0	0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					2,340	XXX	16,763	0	0	0	0	0	0	16,763	0	(14,424)	(14,424)	0	0	XXX	XXX
..685691-40-4	ORCHARD SUPPLY HARWARE CORP		04/03/2012	BLOOMBERG TRADEBOOK		1,133,000	28,966	16,411	0	0	0	0	0	16,411	0	12,555	12,555	0	0	0		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					28,966	XXX	16,411	0	0	0	0	0	0	16,411	0	12,555	12,555	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					28,966	XXX	16,411	0	0	0	0	0	0	16,411	0	12,555	12,555	0	0	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					28,966	XXX	16,411	0	0	0	0	0	0	16,411	0	12,555	12,555	0	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					31,306	XXX	33,174	0	0	0	0	0	0	33,174	0	(1,869)	(1,869)	0	0	XXX	XXX
9999999	Totals					497,625,003	XXX	490,463,733	454,506,382	569,537	709,667	1,524,618	(245,414)	0	488,417,099	0	9,207,902	9,207,902	15,999,551	XXX	XXX	

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

STATEMENT AS OF JUNE 30, 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 Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of 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 Quarter-end (a)			
0079999	Subtotal - Purchased Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0149999	Subtotal - Purchased Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0219999	Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0289999	Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0359999	Subtotal - Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0369999	Total Purchased Options - Call Options and Warrants											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0379999	Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0389999	Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0399999	Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0409999	Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0419999	Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0429999	Total Purchased Options											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999	Subtotal - Written Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0569999	Subtotal - Written Options - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0639999	Subtotal - Written Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0709999	Subtotal - Written Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999	Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0789999	Total Written Options - Call Options and Warrants											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0799999	Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0809999	Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0819999	Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0829999	Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0839999	Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999	Total Written Options											0	0	0	0	XXX	0	0	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			150,508			(5,990,931)					760,428		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			(855,000)										100/100			
0859999	Subtotal - Swaps - Hedging Effective - Interest Rate											0	0	(704,492)	0	XXX	(5,990,931)	0	0	0	0	760,428	XXX	XXX	
0909999	Subtotal - Swaps - Hedging Effective											0	0	(704,492)	0	XXX	(5,990,931)	0	0	0	0	760,428	XXX	XXX	
0969999	Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	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			9,707	(160,235)		(160,235)	234,120				8,000,000	1FE				
RSAT# 742718C#6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			3,033	(159)		(159)	3,346				6,000,000	1FE				
RSAT# 742718C#6		N/A	Credit	Deutsche Bank	06/21/2007	09/20/2012		6,000,000	10.000			3,033	(159)		(159)	3,346				6,000,000	1FE				
RSAT# 713411A#5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,539	(134)		(134)	4,297				5,000,000	1FE				
RSAT# 713411A#5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,539	(134)		(134)	4,297				5,000,000	1FE				
RSAT# 713411A#5		N/A	Credit	Credit Suisse	07/06/2007	09/20/2012		5,000,000	14.000			3,539	(134)		(134)	4,297				5,000,000	1FE				
RSAT# 105756B#8		N/A	Credit	Credit Suisse	07/20/2007	08/20/2012		5,000,000	80.000			20,111	1,824		1,824	(1,766)				5,000,000	2FE				
RSAT# 593048B#9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			18,854	2,389		2,389	(1,236)				5,000,000	2FE				
RSAT# 593048B#9		N/A	Credit	Deutsche	07/27/2007	08/20/2012		5,000,000	75.000			18,854	2,389		2,389	(1,236)				5,000,000	2FE				
RSAT# 254687C#3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			7,331	2,240		2,240	(1,840)				5,000,000	1FE				
RSAT# 254687C#3		N/A	Credit	Barclays	07/27/2007	09/20/2012		5,000,000	29.000			7,331	2,240		2,240	(1,840)				5,000,000	1FE				
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	23.000			11,628	1,644		1,644	(5,210)				10,000,000	1FE				
RSAT# 427866E*5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		5,000,000	23.000			5,814	822		822	(2,605)				5,000,000	1FE				
RSAT# 713411A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	17.000			12,892	636		636	10,682				15,000,000	1FE				
RSAT# 459200J#1		N/A	Credit	Barclays	08/02/2007	09/20/2012		3,500,000	26.000			4,601	1,176		1,176	(1,349)				3,500,000	1FE				
RSAT# 459200J#1		N/A	Credit	Barclays	08/02/2007	09/20/2012		11,500,000	26.000			15,116	3,863		3,863	(4,432)				11,500,000	1FE				
RSAT# 604059A#4		N/A	Credit	Barclays	08/02/2007	09/20/2012		15,000,000	14.000			10,617	1,769		1,769	5,112				15,000,000	1FE				
RSAT# 742718C#4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		15,000,000	15.000			11,375	1,330		1,330	4,684				15,000,000	1FE				
RSAT# 929034A#9		N/A	Credit	Morgan Stanley	08/02/2007	09/20/2012		10,000,000	36.000			18,200	(14,713)		(14,713)	31,222				10,000,000	1FE				
RSAT# 842634A*8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	25.000			12,639	(849)		(849)	8,214				10,000,000	2FE				
RSAT# 233293A#8		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	35.000			17,694	(7,565)		(7,565)	93,446				10,000,000	1FE				
RSAT# 191216E#5		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	15.000			7,583	78		78	(2,087)				10,000,000	1FE				
RSAT# 911308A#3		N/A	Credit	Barclays	08/02/2007	09/20/2012		10,000,000	12.000			6,067	838		838	7,754				10,000,000	1FE				
RSAT# 091023C*4		N/A	Credit	Deutsche Bank	08/02/2007	09/20/2012		10,000,000	16.500			8,342	557		557	3,658				10,000,000	1FE				
RSAT# 913017F#3		N/A	Credit	Merrill	08/14/2007	09/20/2012		10,000,000	26.000			13,144	2,293		2,293	411				10,000,000	1FE				

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STATEMENT AS OF JUNE 30, 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 Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of 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 Quarter-end (a)	
RSAT# 560904A#1		N/A	Credit	Deutsche	08/16/2007	09/20/2012		10,000,000	37.000			18,706	1,080		1,080	36,350				10,000,000	1FE		
RSAT# 560904A#1		N/A	Credit	Barclays	08/17/2007	09/20/2012		10,000,000	38.000			19,211	1,310		1,310	35,862				10,000,000	1FE		
RSAT# 264399D*4		N/A	Credit	Merrill	08/21/2007	09/20/2012		10,000,000	32.000			16,178	5,154		5,154	2,552				10,000,000	1FE		
RSAT# 208250C#1		N/A	Credit	Morgan Stanley	08/30/2007	09/20/2012		10,000,000	33.000			16,683	1,535		1,535	6,073				10,000,000	1FE		
RSAT# 742718G*4		N/A	Credit	Bank of America	06/22/2011	09/20/2016		25,000,000	100.000	783,161		127,083	605,915		605,915	104,758		(74,160)		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		50,556	309,735		309,735	76,407		(30,999)		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		75,833	430,345		430,345	98,766		(43,530)		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		127,083	717,241		717,241	166,852		(72,710)		25,000,000	1FE		
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		5,000,000	100.000	147,856		25,417	167,041		167,041	36,074		(14,523)		5,000,000	1FE		
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		4,000,000	100.000	118,284		20,333	133,633		133,633	28,859		(11,619)		4,000,000	1FE		
RSAT# 88579YB*1		N/A	Credit	Deutsche	08/30/2011	09/20/2016		11,000,000	100.000	325,282		55,917	367,490		367,490	79,363		(31,951)		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		25,278	118,510		118,510	40,410		(9,920)		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		75,833	355,529		355,529	121,231		(29,760)		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		50,833	125,979		125,979	(19,861)		(13,684)		10,000,000	2FE		
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		7,000,000	100.000	192,874		35,583	223,160		223,160	27,005		(18,931)		7,000,000	1FE		
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		12,000,000	100.000	330,641		61,000	382,560		382,560	46,294		(32,452)		12,000,000	1FE		
RSAT# 30231GA*3		N/A	Credit	Morgan Stanley	08/30/2011	09/20/2016		1,000,000	100.000	27,553		5,083	31,880		31,880	3,857		(2,704)		1,000,000	1FE		
0989999. Subtotal - Swaps - Replication - Credit Default										3,989,588	0	1,064,732	3,819,969	XXX	3,819,969	1,290,434	0	(386,943)	0	395,000,000	XXX	XXX	
1029999. Subtotal - Swaps - Replication										3,989,588	0	1,064,732	3,819,969	XXX	3,819,969	1,290,434	0	(386,943)	0	395,000,000	XXX	XXX	
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(704,492)	0	XXX	(5,990,931)	0	0	0	0	760,428	XXX	XXX	
1169999. Total Swaps - Credit Default										3,989,588	0	1,064,732	3,819,969	XXX	3,819,969	1,290,434	0	(386,943)	0	395,000,000	XXX	XXX	
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										3,989,588	0	360,240	3,819,969	XXX	(2,170,962)	1,290,434	0	(386,943)	0	395,760,428	XXX	XXX	
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(704,492)	0	XXX	(5,990,931)	0	0	0	0	760,428	XXX	XXX	
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										3,989,588	0	1,064,732	3,819,969	XXX	3,819,969	1,290,434	0	(386,943)	0	395,000,000	XXX	XXX	
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1449999. Totals										3,989,588	0	360,240	3,819,969	XXX	(2,170,962)	1,290,434	0	(386,943)	0	395,760,428	XXX	XXX	

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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E06.1

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

**N O N E**

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

**N O N E**



STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
912810-FT-0	USTR 4 1/2 BOND 36			1,192,962	1,181,441	07/02/2012
912810-PW-2	USTR 4 3/8 BOND 38			3,658,564	3,622,863	07/02/2012
912810-OL-5	USTR 4 1/4 BOND 40			3,681,445	3,615,897	07/02/2012
912828-ET-3	USTR 2 TRIN A 16			3,111,176	3,069,020	07/02/2012
912828-MY-3	USTR 0 1/2 TRIN K 15			3,390,795	3,320,756	07/02/2012
912828-QD-5	USTR 0 1/8 TRIN W 16			3,668,000	3,589,575	07/02/2012
912828-QF-0	USTR 2 NOTE X 16			3,528,571	3,462,938	07/02/2012
912828-SA-9	USTR 0 1/8 TRIN A 22			3,471,696	3,398,278	07/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				25,703,209	25,260,768	XXX
9999999 - Totals				25,703,209	25,260,768	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$ .....(2,558,421) Book/Adjusted Carrying Value \$ .....(2,585,532)
- Average balance for the year to date Fair Value \$ .....16,757,877 Book/Adjusted Carrying Value \$ .....16,757,877
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....25,260,768 NAIC 2 \$ ..... NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MUSD15		1	10,000,000	10,000,000	06/15/2017
690353-RV-1	OPIC US Agency Floating MTN Adj % Due 12/15/2019 Sched		1	15,000,000	15,000,000	12/15/2019
690353-RD-1	OPIC US AGENCY VRDN Adj % Due 3/15/2019 Sched		1	4,500,000	4,500,000	03/15/2019
690353-NE-3	OPIC Var Rate Note Adj % Due 12/17/2012 JAJ015		1	3,717,465	3,717,465	12/17/2012
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			33,217,465	33,217,465	XXX
0599999	Total - U.S. Government Bonds			33,217,465	33,217,465	XXX
13606Y-CW-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	6,785,000	6,785,000	11/01/2028
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations			18,285,000	18,285,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,200,000	2,200,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	3,401,938	3,400,000	11/01/2012
605279-GD-4	MISS BUSINESS FIN CORP REV Adj % Due 4/1/2037 Sched		1FE	1,285,000	1,285,000	04/01/2037
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	7,400,000	7,400,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	2,202,310	2,202,827	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-DW-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			19,904,248	19,902,827	XXX
3199999	Total - U.S. Special Revenues Bonds			38,189,248	38,187,827	XXX
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	1,700,000	1,700,000	02/02/2043
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	4,600,000	4,600,000	05/01/2027
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15		2FE	3,105,726	3,107,310	07/15/2012
67021C-AA-5	NSTAR ELECTRIC CORP 4 7/8% Due 10/15/2012 A01		1FE	448,366	448,113	10/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FIAN6		1FE	3,803,029	3,800,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01		1FE	904,214	905,140	08/06/2012
78009N-BG-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	4,600,000	4,600,000	11/09/2012
82323P-SW-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Fit % Due 1/24/2013 Sched		1FE	4,600,000	4,600,000	01/24/2013
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15		2FE	4,004,548	4,009,204	07/15/2012
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			27,765,882	27,769,767	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1	1,900,000	1,900,000	10/01/2034
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			1,900,000	1,900,000	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			29,665,882	29,669,767	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
6199999	Total - Issuer Obligations			82,868,347	82,872,232	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			21,804,248	21,802,827	XXX
6599999	Total Bonds			104,672,595	104,675,059	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			7,166,435	7,153,594	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			106,452	106,452	
40429C-CW-0	HSBC FINANCE CORP Fit % Due 9/14/2012 MUSD15			1,900,032	1,897,538	09/14/2012
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			1,200,036	1,200,000	12/28/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MUSD7			4,500,000	4,500,000	12/07/2012
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/28/2012 FA28			1,010,899	1,011,832	08/28/2012
98647R-AD-5	YORK REV 0.45% Due 9/4/2012 MS4			1,900,000	1,900,000	09/04/2012
8999999	Total - Short-Term Invested Assets (Schedule DA type)			17,783,854	17,769,416	XXX
03040L-G6-0	AMER WATER CAP CORP CP 0.45% Due 7/6/2012 At Mat			7,698,653	7,698,653	07/06/2012
66807M-G5-0	NOWEST CP 0.4% Due 7/5/2012 At Mat			3,999,378	3,999,378	07/05/2012
67021J-G2-2	NSTAR CP 0.28% Due 7/2/2012 At Mat			7,699,820	7,699,820	07/02/2012
68267T-G2-1	ONEOK CP 0.38% Due 7/2/2012 At Mat			5,399,601	5,399,601	07/02/2012
84755L-GB-4	SPECTRA ENERGY CP 0.41% Due 7/11/2012 At Mat			2,299,502	2,299,502	07/11/2012
94707L-G6-3	WEATHERFORD CP 0.35% Due 7/6/2012 At Mat			5,498,649	5,498,649	07/06/2012
98419X-G5-9	XSTAR CP 0.45% Due 7/5/2012 At Mat			399,970	399,970	07/05/2012
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			32,995,573	32,995,573	XXX
9999999	Totals			155,452,022	155,440,049	XXX

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	(128,518,592)	Book/Adjusted Carrying Value \$	(128,554,807)
2. Average balance for the year to date	Fair Value \$	188,559,374	Book/Adjusted Carrying Value \$	188,750,311
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value \$	181,155,231	Book/Adjusted Carrying Value \$	180,700,817



STATEMENT AS OF JUNE 30, 2012 OF THE Western-Southern Life Assurance Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		.06/20/2012	0.400	.07/05/2012	7,298,783	892	0
AMER WATER CAP CORP CP		.06/22/2012	0.450	.07/06/2012	7,698,653	866	0
ATMOS ENERGY CP		.06/25/2012	0.340	.07/02/2012	7,399,511	419	0
ENBRIDGE CP		.06/29/2012	0.380	.07/02/2012	5,999,810	127	0
INTERSTATE PR & LGT CP		.06/20/2012	0.400	.07/05/2012	7,298,783	892	0
MARRIOTT CP		.06/18/2012	0.400	.07/25/2012	6,297,410	910	0
NOWEST CP		.06/29/2012	0.350	.07/02/2012	5,999,825	117	0
NOWEST CP		.06/21/2012	0.400	.07/05/2012	3,999,378	444	0
NSTAR CP		.06/29/2012	0.280	.07/02/2012	12,699,704	198	0
OGE ENERGY CORP CP		.06/29/2012	0.380	.07/03/2012	2,499,894	53	0
OGE ENERGY CORP CP		.06/25/2012	0.400	.07/12/2012	7,098,659	473	0
ONEOK CP		.06/25/2012	0.380	.07/02/2012	5,399,601	342	0
PROGRESS ENERGY CP		.06/28/2012	0.380	.07/09/2012	3,649,576	116	0
SOUTH CAROLINA ELEC CP		.06/20/2012	0.430	.07/20/2012	6,997,492	920	0
SPECTRA ENERGY CP		.06/22/2012	0.410	.07/11/2012	3,699,199	379	0
WEATHERFORD CP		.06/19/2012	0.520	.07/06/2012	13,496,685	2,340	0
XSTARA CP		.06/29/2012	0.450	.07/05/2012	399,970	10	0
YUM! BRANDS INC		.06/18/2012	7.700	.07/01/2012	250,000	9,625	(475)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					108,182,933	19,123	(475)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					108,182,933	19,123	(475)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					108,182,933	19,123	(475)
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					108,182,933	19,123	(475)
8699999 - Total Cash Equivalents					108,182,933	19,123	(475)

E12