

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	3,359,250,339	0	3,359,250,339	3,361,925,235
2. Stocks:				
2.1 Preferred stocks	117,177	0	117,177	117,177
2.2 Common stocks	2,933,424,399	187,216	2,933,237,183	2,724,124,173
3. Mortgage loans on real estate:				
3.1 First liens	37,035,828	0	37,035,828	37,630,688
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	28,334,728	0	28,334,728	28,027,360
4.2 Properties held for the production of income (less \$ encumbrances)	9,968,299	0	9,968,299	3,320,099
4.3 Properties held for sale (less \$ encumbrances)			0	428,820
5. Cash (\$ (9,272,081), cash equivalents (\$ 46,901,422) and short-term investments (\$ 52,131,810)	89,761,151	0	89,761,151	261,500,972
6. Contract loans (including \$ premium notes)	173,868,350	0	173,868,350	173,727,711
7. Derivatives	0	0	0	0
8. Other invested assets	810,383,783	50,539,978	759,843,805	703,419,083
9. Receivables for securities	17,787,507	368,582	17,418,925	1,520,353
10. Securities lending reinvested collateral assets	14,622,347	0	14,622,347	20,198,355
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,474,553,908	51,095,776	7,423,458,132	7,315,940,026
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	48,526,390	0	48,526,390	43,126,886
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,244,375	0	3,244,375	3,249,978
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	51,985,564		51,985,564	51,981,075
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	157,577	0	157,577	149,900
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	41,438,740	0	41,438,740	34,922,097
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	40,046,625	0	40,046,625	70,088,225
19. Guaranty funds receivable or on deposit	1,367,651	0	1,367,651	1,366,235
20. Electronic data processing equipment and software	13,478,517	10,147,770	3,330,747	3,935,389
21. Furniture and equipment, including health care delivery assets (\$)	6,667,436	6,667,436	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	51,099,532	4,302,424	46,797,108	33,818,496
24. Health care (\$) and other amounts receivable	476,092	348,327	127,765	302,191
25. Aggregate write-ins for other than invested assets	464,591,032	464,591,032	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,197,633,439	537,152,765	7,660,480,674	7,558,880,498
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	803,576,997	0	803,576,997	757,365,217
28. Total (Lines 26 and 27)	9,001,210,436	537,152,765	8,464,057,671	8,316,245,715
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Pension asset	461,636,059	461,636,059	0	0
2502. Prepaid Expense	2,954,973	2,954,973	0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	464,591,032	464,591,032	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,622,441,594 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,622,441,594	2,621,758,838
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	219,227,281	218,463,230
3. Liability for deposit-type contracts (including \$ Modco Reserve)	254,438,508	254,727,901
4. Contract claims:		
4.1 Life	48,165,533	43,878,934
4.2 Accident and health	3,445,635	3,746,451
5. Policyholders' dividends \$ 300,000 and coupons \$ due and unpaid	300,000	325,000
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	33,968,193	1,268,673
6.2 Dividends not yet apportioned (including \$ Modco)	9,835,493	39,499,365
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 121,788 accident and health premiums	5,609,751	4,965,506
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	27,674,765	20,899,340
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 460,362 ceded	460,362	431,294
9.4 Interest Maintenance Reserve	38,893,624	38,749,768
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,523,577, accident and health \$ 172,235 and deposit-type contract funds \$	1,695,812	1,051,928
11. Commissions and expense allowances payable on reinsurance assumed	407,205	418,005
12. General expenses due or accrued	242,499,880	241,309,814
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,705,586	3,371,923
15.1 Current federal and foreign income taxes, including \$ 2,657,025 on realized capital gains (losses)	12,351,411	5,941,985
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,864,354	3,856,475
17. Amounts withheld or retained by company as agent or trustee	791,115	994,827
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	2,445,258	3,600,432
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	103,358,641	91,691,195
22. Borrowed money \$ 0 and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	239,759,938	209,625,730
24.02 Reinsurance in unauthorized companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	6,210	0
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	2,272,216	693,490
24.09 Payable for securities	8,854,069	3,052,313
24.10 Payable for securities lending	79,505,411	138,286,555
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	51,533,135	51,715,262
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,017,510,980	4,004,324,234
27. From Separate Accounts Statement	803,576,997	757,365,217
28. Total liabilities (Lines 26 and 27)	4,821,087,977	4,761,689,451
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	25,002,515	25,002,515
34. Aggregate write-ins for special surplus funds	0	18,391,198
35. Unassigned funds (surplus)	3,616,967,179	3,510,162,551
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,641,969,694	3,553,556,264
38. Totals of Lines 29, 30 and 37	3,642,969,694	3,554,556,264
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,464,057,671	8,316,245,715
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to a state	2,066,725	2,248,852
2502. Interest on policy and contract funds	316,612	316,612
2503. Additional minimum pension liability	49,149,798	49,149,798
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	51,533,135	51,715,262
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Surplus from additional DTA (SSAP 10R)		18,391,198
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	18,391,198

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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	67,281,333	66,053,040	280,356,892
2. Considerations for supplementary contracts with life contingencies	0	12,309	12,309
3. Net investment income	64,014,319	63,908,080	442,613,395
4. Amortization of Interest Maintenance Reserve (IMR)	696,383	744,817	3,416,536
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	298,013
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	(224,198)	(9,993)	147,164
9. Totals (Lines 1 to 8.3)	131,767,837	130,708,253	726,844,309
10. Death benefits	36,222,210	34,654,828	138,254,389
11. Matured endowments (excluding guaranteed annual pure endowments)	1,789,101	1,612,748	6,285,442
12. Annuity benefits	24,832,697	24,435,550	94,424,725
13. Disability benefits and benefits under accident and health contracts	5,615,069	5,555,247	22,093,075
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	41,711,745	26,979,491	130,229,119
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,401,370	2,448,379	9,938,853
18. Payments on supplementary contracts with life contingencies	179,467	186,794	735,351
19. Increase in aggregate reserves for life and accident and health contracts	1,489,574	(1,167,283)	12,110,604
20. Totals (Lines 10 to 19)	114,241,233	94,705,754	414,071,558
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,924,715	9,042,477	34,390,317
22. Commissions and expense allowances on reinsurance assumed	409,073	443,295	1,948,907
23. General insurance expenses	34,201,221	33,874,408	141,264,323
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,133,051	3,523,863	15,074,819
25. Increase in loading on deferred and uncollected premiums	(805,309)	(1,308,680)	(1,650,903)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,272,384)	(10,764,218)	(44,506,667)
27. Aggregate write-ins for deductions	(21,682,665)	(16,367,580)	(101,210,399)
28. Totals (Lines 20 to 27)	128,148,935	113,149,319	459,381,955
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,618,902	17,558,934	267,462,354
30. Dividends to policyholders	14,606,880	14,527,073	58,190,992
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(10,987,978)	3,031,861	209,271,362
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,016,269	5,096,458	(13,505,921)
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)	(14,004,247)	(2,064,597)	222,777,283
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,204,588 (excluding taxes of \$ 452,437 transferred to the IMR)	8,823,595	10,643,114	53,828,778
35. Net income (Line 33 plus Line 34)	(5,180,652)	8,578,517	276,606,061
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,554,556,264	3,533,606,143	3,533,606,143
37. Net income (Line 35)	(5,180,652)	8,578,517	276,606,061
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 33,000,729	110,207,976	46,003,997	(145,894,582)
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	2,959,129	1,979,867	(16,716,568)
41. Change in nonadmitted assets	10,561,185	7,985,836	(27,271,817)
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(30,134,208)	(10,671,860)	2,290,377
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders		0	(52,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	4,773,312	(16,063,350)
54. Net change in capital and surplus for the year (Lines 37 through 53)	88,413,430	58,649,669	20,950,121
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,642,969,694	3,592,255,812	3,554,556,264
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	(224,198)	(9,993)	147,164
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(224,198)	(9,993)	147,164
2701. Reserve adjustment on reinsurance assumed – Integrity	(41,438,740)	(30,337,248)	(130,594,043)
2702. Benefits for employees and agents not included elsewhere	19,644,610	13,820,009	27,657,307
2703. Securities lending interest expense	106,482	133,090	499,024
2798. Summary of remaining write-ins for Line 27 from overflow page	4,983	16,569	1,227,313
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(21,682,665)	(16,367,580)	(101,210,399)
5301. Change in additional minimum pension liability, net of tax			(31,947,369)
5302. Change in surplus from additional DTA (SSAP 10R)	0	4,773,312	15,884,019
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	4,773,312	(16,063,350)

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	68,761,073	69,807,195	281,647,254
2. Net investment income	61,846,048	103,989,116	446,307,533
3. Miscellaneous income	132,946	0	(5,159,610)
4. Total (Lines 1 to 3)	130,740,067	173,796,311	722,795,177
5. Benefit and loss related payments	91,778,472	86,046,540	353,437,882
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,272,384)	(10,764,218)	(44,506,667)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,726,493	65,926,164	142,431,133
8. Dividends paid to policyholders	11,596,233	11,642,062	58,303,338
9. Federal and foreign income taxes paid (recovered) net of \$ 2,657,025 tax on capital gains (losses)	(736,131)	(21,546,469)	(22,074,427)
10. Total (Lines 5 through 9)	111,092,683	131,304,079	487,591,259
11. Net cash from operations (Line 4 minus Line 10)	19,647,384	42,492,232	235,203,918
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	394,623,315	185,431,540	833,469,603
12.2 Stocks	69,169,238	72,083,224	335,577,585
12.3 Mortgage loans	594,861	376,056	1,793,636
12.4 Real estate	0	0	55,450,000
12.5 Other invested assets	18,278,032	46,767,759	161,357,701
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,382	0	99,949
12.7 Miscellaneous proceeds	0	158,225	2,018,306
12.8 Total investment proceeds (Lines 12.1 to 12.7)	482,667,828	304,816,804	1,389,766,780
13. Cost of investments acquired (long-term only):			
13.1 Bonds	391,320,519	138,651,727	810,740,563
13.2 Stocks	132,159,893	79,793,535	298,298,903
13.3 Mortgage loans	0	0	913,781
13.4 Real estate	6,887,092	85,152	28,063,139
13.5 Other invested assets	60,473,085	20,491,168	98,525,053
13.6 Miscellaneous applications	10,088,055	(9,990)	(56,358)
13.7 Total investments acquired (Lines 13.1 to 13.6)	600,928,644	239,011,592	1,236,485,081
14. Net increase (or decrease) in contract loans and premium notes	140,639	207,507	3,127,522
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(118,401,455)	65,597,705	150,154,177
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(289,393)	826,338	1,377,237
16.5 Dividends to stockholders	0	100,000,000	118,321,495
16.6 Other cash provided (applied)	(72,696,357)	(62,798,309)	(155,645,885)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(72,985,750)	(161,971,971)	(272,590,143)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(171,739,821)	(53,882,034)	112,767,952
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	261,500,972	148,733,020	148,733,020
19.2 End of period (Line 18 plus Line 19.1)	89,761,151	94,850,986	261,500,972

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

20.0001. Dividend from Columbus Life Insurance Company in the form of debt securities .....	.....	.....	17,478,676
20.0002. Dividend to Western Southern Financial Group Inc in the form of common stock .....	.....	.....	33,678,505

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	60,265	68,208	14,706,824
2. Ordinary life insurance	58,895,175	60,734,309	230,563,292
3. Ordinary individual annuities	25,616	26,363	248,102
4. Credit life (group and individual)		0	0
5. Group life insurance	2,046,405	1,222,550	3,604,902
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		0	0
9. A & H - other	7,848,901	8,528,694	32,407,683
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	68,876,362	70,580,124	281,530,803
12. Deposit-type contracts		0	0
13. Total	68,876,362	70,580,124	281,530,803
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Western and Southern Life Insurance 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 \$18.4 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 three month period ended March 31, 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 three month period ended March 31, 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
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For the three month period ended March 31, 2012:

Total	\$	-	\$	-	\$	-	\$	-
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For the year ended December 31, 2011:

021468AG8	\$ 2,768,334	\$ 2,532,835	\$ 235,499	\$ 2,532,835	\$ 2,013,706	12/31/2011
05948KXT1	4,598,456	4,428,061	170,395	4,428,061	3,473,398	12/31/2011
12668BYF4	1,507,164	1,423,563	83,601	1,423,563	1,108,766	12/31/2011
17309AAD1	14,373,132	13,443,016	930,116	13,443,016	11,912,713	12/31/2011
46628SAJ2	2,306,563	1,946,352	360,211	1,946,352	1,266,464	12/31/2011
61751DAH7	13,499,462	12,977,338	522,124	12,977,338	8,018,529	12/31/2011
61752RAL6	849,653	787,343	62,310	787,343	537,112	12/31/2011
74922EAF6	364,426	335,971	28,455	335,971	267,642	12/31/2011
75970JAD8	1,311,938	1,230,515	81,423	1,230,515	956,011	12/31/2011
761118MD7	19,321,516	18,653,422	668,094	18,653,422	16,078,629	12/31/2011
76112HAD9	14,942,230	11,801,433	3,140,797	11,801,433	8,495,860	12/31/2011
872225AF4	524,214	158,157	366,057	158,157	139,463	9/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	\$ 78,176,530	\$ 71,175,794	\$ 7,000,736	\$ 71,175,794	\$ 55,024,031	

For the year ended December 31, 2010:

74922EAF6	\$ 408,442	\$ 396,072	\$ 12,370	\$ 396,072	\$ 321,230	12/31/2010
75970JAD8	1,604,960	1,464,188	140,772	1,464,188	1,281,823	12/31/2010
872225AF4	966,383	562,551	403,832	562,551	358,500	12/31/2010
12668BYF4	1,747,229	1,644,442	102,787	1,644,442	1,281,332	9/30/2010

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

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
75970JAJ5	\$ 8,188,134	\$ 7,042,796	\$ 1,145,338	\$ 7,042,796	\$ 4,312,252	9/30/2010
021468AG8	3,318,397	3,061,695	256,702	3,061,695	2,358,332	6/30/2010
02148JAD9	3,873,191	3,626,398	246,793	3,626,398	2,749,124	6/30/2010
12628KAA0	63,195	51,301	11,894	51,301	51,301	6/30/2010
45660L2V0	6,712,050	6,429,892	282,158	6,429,892	4,863,170	6/30/2010
52521HAJ2	3,040,220	2,917,471	122,749	2,917,471	2,285,520	6/30/2010
61749EAF4	3,053,008	2,789,610	263,398	2,789,610	1,890,147	6/30/2010
75970JAJ5	8,410,856	8,238,397	172,459	8,238,397	4,865,536	6/30/2010
76112HAD9	17,086,969	15,172,411	1,914,558	15,172,411	11,819,394	6/30/2010
87225AF4	1,787,013	950,122	836,891	950,122	563,640	6/30/2010
Total	\$ 60,260,047	\$ 54,347,346	\$ 5,912,701	\$ 54,347,346	\$ 39,001,301	

For the six month period ended December 31, 2009:

12668BYF4	\$ 1,837,677	\$ 1,748,993	\$ 88,684	\$ 1,748,993	\$ 1,376,634	12/31/2009
65538PAF5	8,206,560	8,023,394	183,166	8,023,394	5,763,721	12/31/2009
75970JAJ5	8,744,010	8,445,937	298,073	8,445,937	5,037,563	12/31/2009
761118MD7	21,594,083	20,587,887	1,006,196	20,587,887	14,524,272	12/31/2009
059515BF2	3,809,941	3,348,844	461,097	3,348,844	2,735,128	9/30/2009
87225AF4	2,989,826	1,845,600	1,144,226	1,845,600	803,439	9/30/2009
Total	\$ 47,182,097	\$ 44,000,655	\$ 3,181,442	\$ 44,000,655	\$ 30,240,757	

(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 March 31, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
\$ (1,550,429)	\$ 88,589,860	\$ (46,646,850)	\$ 210,357,723

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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	\$ -	\$ -	\$ -	\$ -
Issue obligation	-	-	-	-
RMBS	-	-	790,482	790,482
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	\$ -	\$ -	\$ 790,482	\$ 790,482
Preferred stock				
Industrial and miscellaneous	\$ -	\$ -	\$ -	\$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	\$ -	\$ -	\$ -	\$ -
Common stock				
Industrial and miscellaneous	\$ 1,038,152,563	\$ -	\$ -	\$ 1,038,152,563
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	91,773,186	-	-	91,773,186
Total common stock	\$ 1,129,925,749	\$ -	\$ -	\$ 1,129,925,749
Derivative assets				
Interest rate contracts	\$ -	\$ -	\$ -	\$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ 457,392,130	\$ 139,925,481	\$ 206,259,386	\$ 803,576,997
Total assets at fair value	<u>\$ 1,587,317,879</u>	<u>\$ 139,925,481</u>	<u>\$ 207,049,868</u>	<u>\$ 1,934,293,228</u>
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ (2,272,216)	\$ (2,272,216)
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (2,272,216)</u>	<u>\$ (2,272,216)</u>

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 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	\$ 686,820	\$ -	\$ -	\$ -	\$ 125,029	\$ (21,367)	\$ 790,482
Separate acct. assets*	187,611,013	11,838,489	(7,924)	5,664,614	844,715	308,479	206,259,386
Derivative liabilities	(693,490)	-	-	143,264	(835,859)	(886,131)	(2,272,216)
Total	<u>\$ 187,604,343</u>	<u>\$ 11,838,489</u>	<u>\$ (7,924)</u>	<u>\$ 5,807,878</u>	<u>\$ 133,885</u>	<u>\$ (599,019)</u>	<u>\$ 204,777,652</u>

* Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.

Gross Purchases, Issuances, Sales, and Settlements

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	\$ -	\$ -	\$ -	\$ (21,367)	\$ (21,367)
Separate account assets	3,148,403	-	-	(2,839,924)	308,479
Derivative liabilities	-	(1,385,976)	-	499,845	(886,131)
Total	<u>\$ 3,148,403</u>	<u>\$ (1,385,976)</u>	<u>\$ -</u>	<u>\$ (2,361,446)</u>	<u>\$ (599,019)</u>

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

(4) As of March 31, 2012, investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during 2006. 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 options 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 values of common stock and mutual funds have been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts include debt securities, common stock, mutual funds and private equity investments. The fair values of debt securities in the separate accounts have been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of common stock and mutual funds in the separate accounts have been determined using the same methodologies as common stock and mutual funds in the general account. The fair values of private equity investments in the separate accounts have been determined based on the Company's interest in the underlying audited GAAP equity of the investee.

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not practicable (carrying value)
Bonds	\$ 3,715,764,485	\$ 3,359,250,339	\$ 5,064,414	\$3,429,457,916	\$ 281,242,155	\$ -
Common stocks:						
Unaffiliated	1,038,152,563	1,038,152,563	1,038,152,563	-	-	-
Mutual funds	91,773,186	91,773,186	91,773,186	-	-	-
Preferred stock	118,703	117,177	-	118,703	-	-
Mortgage loans	39,614,251	37,035,828	-	-	39,614,251	-
Cash, cash equivalents and short-term investments	89,761,151	89,761,151	89,761,151	-	-	-
Securities lending reinvested collateral assets	14,810,413	14,622,347	14,810,413	-	-	-
Separate acct. assets	803,576,997	803,576,997	457,392,130	139,925,481	206,259,386	-
Derivative liabilities	\$ (2,272,216)	\$ (2,272,216)	\$ -	\$ -	\$ (2,272,216)	\$ -

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

The fair values of actively traded debt securities 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.

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds and private equity investments. 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.

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

- 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.

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
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]

ceased to exist as a result of the merger or consolidation.

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 [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]
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. <u>12/31/2007</u>
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. <u>12/31/2007</u>
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). <u>12/18/2008</u>
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 [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]
6.6	Have all of the recommendations within the latest financial examination report been complied with? Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input checked="" type="checkbox"/>]
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
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 [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]
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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
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: \$ 0

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:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$ 218,476,113	
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 [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$ 6,114,152	\$ 11,114,152
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 1,755,636,108	\$ 1,803,498,650
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 606,157,559	\$ 657,286,079
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,367,907,819	\$ 2,471,898,881
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
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

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:

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$
1.14	Total Mortgages in Good Standing	\$
		36,848,894
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	\$
		82,710
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	\$
		104,224
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$
		37,035,828
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	.91300 %
2.2	A&H cost containment percent	1.500 %
2.3	A&H expense percent excluding cost containment expenses	.67500 %
3.1	Do you act as a custodian for health savings accounts?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NONE

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status	2	3	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	60,671	0	10,370	0	71,041
2. Alaska	AK	N	20,311	0	607	0	20,918
3. Arizona	AZ	L	318,619	0	18,728	0	337,347
4. Arkansas	AR	L	44,429	0	3,648	0	48,077
5. California	CA	L	2,620,698	0	122,480	0	2,743,178
6. Colorado	CO	L	49,012	0	1,559	0	50,571
7. Connecticut	CT	N	18,297	0	957	0	19,254
8. Delaware	DE	L	12,911	0	774	0	13,685
9. District of Columbia	DC	L	66,771	0	4,535	0	71,306
10. Florida	FL	L	2,391,224	0	445,145	0	2,836,369
11. Georgia	GA	L	351,307	0	40,912	0	392,219
12. Hawaii	HI	L	8,870	0	646	0	9,516
13. Idaho	ID	L	5,961	0	163	0	6,124
14. Illinois	IL	L	5,511,021	3,000	364,619	0	5,878,640
15. Indiana	IN	L	4,222,124	0	919,115	0	5,141,239
16. Iowa	IA	L	67,438	0	9,663	0	77,101
17. Kansas	KS	L	223,013	0	70,021	0	293,034
18. Kentucky	KY	L	1,609,167	501	465,000	0	2,074,668
19. Louisiana	LA	L	1,889,266	0	88,452	0	1,977,718
20. Maine	ME	N	1,767	0	40	0	1,807
21. Maryland	MD	L	667,888	0	20,692	0	688,580
22. Massachusetts	MA	N	14,812	0	1,745	0	16,557
23. Michigan	MI	L	1,965,329	749	282,337	0	2,248,415
24. Minnesota	MN	L	325,155	0	3,756	0	328,911
25. Mississippi	MS	L	42,546	0	5,003	0	47,549
26. Missouri	MO	L	1,404,328	60	201,110	0	1,605,498
27. Montana	MT	L	3,201	0	192	0	3,393
28. Nebraska	NE	L	6,539	0	246	0	6,785
29. Nevada	NV	L	49,143	0	2,457	0	51,600
30. New Hampshire	NH	N	3,866	0	290	0	4,156
31. New Jersey	NJ	L	36,045	0	3,326	0	39,371
32. New Mexico	NM	L	11,506	0	3,084	0	14,590
33. New York	NY	N	43,939	0	3,882	0	47,821
34. North Carolina	NC	L	4,802,162	0	1,347,879	0	6,150,041
35. North Dakota	ND	L	1,714	0	58	0	1,772
36. Ohio	OH	L	14,290,622	18,709	2,249,086	0	16,558,417
37. Oklahoma	OK	L	49,531	0	7,164	0	56,695
38. Oregon	OR	L	22,229	0	1,371	0	23,600
39. Pennsylvania	PA	L	2,885,225	2,075	300,766	0	3,188,066
40. Rhode Island	RI	L	2,818	0	46	0	2,864
41. South Carolina	SC	L	357,813	0	55,575	0	413,388
42. South Dakota	SD	L	3,923	0	631	0	4,554
43. Tennessee	TN	L	475,200	0	185,487	0	660,687
44. Texas	TX	L	1,559,906	0	177,538	0	1,737,444
45. Utah	UT	L	10,441	0	205	0	10,646
46. Vermont	VT	N	958	0	83	0	1,041
47. Virginia	VA	L	185,928	0	32,278	0	218,206
48. Washington	WA	L	42,203	0	2,944	0	45,147
49. West Virginia	WV	L	1,199,325	0	373,894	0	1,573,219
50. Wisconsin	WI	L	497,208	0	17,202	0	514,410
51. Wyoming	WY	L	3,370	0	405	0	3,775
52. American Samoa	AS	N					0
53. Guam	GU	N	.7	0	0	0	7
54. Puerto Rico	PR	N	4,448	0	309	0	4,757
55. U.S. Virgin Islands	VI	N	299	0	0	0	299
56. Northern Mariana Islands	MP	N					0
57. Canada	CN	N	.168	0	0	0	168
58. Aggregate Other Aliens	OT	XXX	44,096	0	329	0	44,425
59. Subtotal		(a)	44	50,506,768	25,094	7,848,804	0
90. Reporting entity contributions for employee benefits plans		XXX		2,046,405	0	0	2,046,405
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX		7,770,560	422	0	7,770,982
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX		678,112	100	.97	678,309
94. Aggregate or other amounts not allocable by State		XXX		.0	0	0	0
95. Totals (Direct Business)		XXX		61,001,845	25,616	7,848,901	0
96. Plus Reinsurance Assumed		XXX		263,874	2,259,178	0	2,523,052
97. Totals (All Business)		XXX		61,265,719	2,284,794	7,848,901	0
98. Less Reinsurance Ceded		XXX		307,292	0	976,803	0
99. Totals (All Business) less Reinsurance Ceded		XXX		60,958,427	2,284,794	6,872,098	0
DETAILS OF WRITE-INS							
5801. Mexico		XXX		22,431			22,431
5802. Other Foreign		XXX		21,665			21,994
5803.		XXX					0
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX		.0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX		44,096	0	329	0
9401.		XXX					0
9402.		XXX					0
9403.		XXX					0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX		.0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX		0	0	0	0

(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

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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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 Owner-ship	Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405			Western-Southern Mutual Holding Company	Western-Southern Mutual Holding Company	OH	U/P	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co		
0836	Western-Southern Group	00000	31-1732404			Western & Southern Financial Group, Inc	Western & Southern Financial Group, Inc	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co		
0836	Western-Southern Group	65242	35-0457540			Lafayette Life Insurance Company	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	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	The Western and Southern Life Ins Co	OH		Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	Fort Washington High Yield Inv LLC	OH	DS	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	Fort Washington Active Fixed Fund	OH	DS	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	Fort Washington PE Invest III LP	OH	DS	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	Fort Washington PE Invest VI LP	OH	DS	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.	Fort Washington PE Opp Fund II, L.P.	OH	DS	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co		
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	Tri-State Growth Capital Fund LP	OH	DS	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	Tri-State Fund II Growth LP	OH	DS	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.	Fort Washington PE Opp Fund II, L.P.	OH	DS	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	Fort Washington PE Invest II LP	OH	DS	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	Fort Washington PE Invest IV LP	OH	DS	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	Fort Washington PE Invest V LP	OH	DS	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.	Fort Washington PE Investors V-B, L.P.	OH	DS	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.	Fort Washington PE Investors V-VC, L.P.	OH	DS	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.	Fort Washington PE Opp Fund II, L.P.	OH	DS	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	Fort Washington PE Invest VII LP	OH	DS	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.	Fort Washington PE Opp Fund II, L.P.	OH	DS	The Western and Southern Life Ins Co	Management	1.830	WS Mutual Holding Co		
0836	Western-Southern Group	00000	20-0360272			WSL Partners LP	WSL Partners LP	OH	DS	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	WS Lookout JV LLC	KY	DS	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	Northeast Cincinnati Hotel LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co		
0836	Western-Southern Group	00000	31-1498142			Dublin Hotel LLC	Dublin Hotel LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co		
0836	Western-Southern Group	00000	72-1388989			Vulcan Hotel LLC	Vulcan Hotel LLC	AL	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co		
0836	Western-Southern Group	00000	61-1328558			Skyport Hotel LLC	Skyport Hotel LLC	KY	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co		

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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	Domestic 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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	DS	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	DS	WSALD NPH LLC	Ownership	.37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	DS	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	DS	WS CEH LLC	Ownership	.37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	.74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	DS	Carmel Holdings, LLC	Ownership	.36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	DS	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	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	DS	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	DS	Shelbourne Holdings, LLC	Ownership	.52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	DS	Prairie Lakes Holdings, LLC	Ownership	.62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	DS	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	DS	Ridgegate Holdings, LLC	Ownership	.52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	DS	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	DS	YT Crossing Holdings, LLC	Ownership	.57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	DS	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	DS	Summerbrooke Holdings LLC	Ownership	.52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	DS	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	DS	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	DS	NP Cranberry Hotel Holdings, LLC	Ownership	.72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	DS	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	DS	Galleria Investor Holdings, LLC	Ownership	.57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	DS	W&S Real Estate Holdings LLC	Ownership	.69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	DS	W&S Real Estate Holdings LLC	Ownership	.74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	DS	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	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	DS	WSLR Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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	Domesticiliary 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 Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
13.2	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	26-4291356				Sundance Laftronera Holdings LLC	TX	DS	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	DS	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	DS	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	DS	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	DS	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	DS	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	43-2081325				Insurance Profiillment Solutions, LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1338187							The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1335827				OTR Housing Associates LP	OH	DS	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
	Western-Southern Group	00000	04-3226492				OTR Transitional Housing LP	OH	DS	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
	Western-Southern Group	00000	35-2209877				Boston Cap Corp Tax Credit Fund III	MA	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-1413821				Fort Washington Savings Company	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	31-0790233				Western-Southern Agency	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	92622	31-1000236				Westad Inc	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	20-2485167				Western-Southern Life Assurance Co	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	27-2678623				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
	Western-Southern Group	00000	20-4322006				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
	Western-Southern Group	00000	27-1024113				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
	Western-Southern Group	00000	03-0464760				North Braeswood Meritance Holdings LLC	NY	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXI LP	OH	DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
	Western-Southern Group	00000	31-0846576				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
	Western-Southern Group	00000					W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domesticiliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
..0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc W&S Financial Group Distributors Inc	.OH	DS	Western-Southern Life Assurance Co	Ownership	.100.000	WS Mutual Holding Co	
..0836	Western-Southern Group	.00000	31-1334221					.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	DS	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 Inv LLC	.OH	DS	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	DS	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	DS	Columbus Life Insurance Co	Ownership	.37.750	WS Mutual Holding Co	
..0836	Western-Southern Group	.00000	23-1691523				Capital Analyst Inc	.OH	DS	The Western and Southern Life Ins Co	Ownership	.100.000	WS Mutual Holding Co	
..0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	DS	Integrity Life Insurance Co	Ownership	.100.000	WS Mutual Holding Co	
..0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	DS	Integrity Life Insurance Co	Ownership	.100.000	WS Mutual Holding Co	

13.3

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

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.

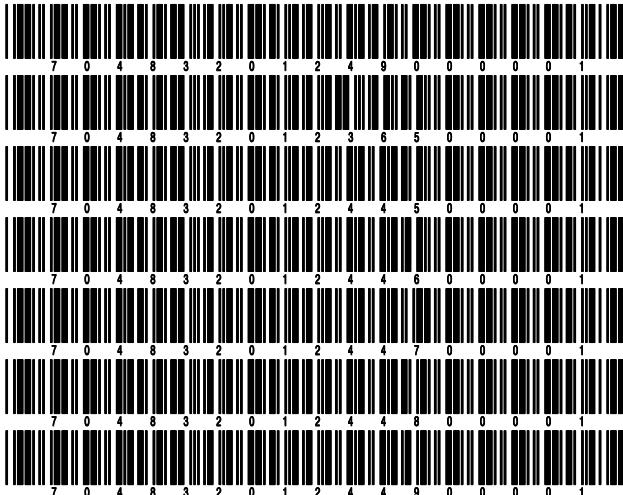
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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]



STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve adjustment on reinsurance assumed - LLIC	4,983	16,569	230,660
2705. Miscellaneous	0	0	996,653
2797. Summary of remaining write-ins for Line 27 from overflow page	4,983	16,569	1,227,313

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	31,776,278	32,658,507
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,648,320	25,429,680
2.2 Additional investment made after acquisition	238,773	2,633,459
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		27,914,511
5. Deduct amounts received on disposals		55,450,000
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	360,344	1,409,879
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	38,303,027	31,776,278
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	38,303,027	31,776,278

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	37,630,691	38,567,204
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		913,781
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	594,861	1,793,636
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		56,658
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	37,035,830	37,630,691
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	37,035,830	37,630,691
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	37,035,830	37,630,691

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	751,275,689	717,665,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	45,955,014	20,998,275
2.2 Additional investment made after acquisition	14,518,071	77,526,778
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	11,339,108	25,540,506
6. Total gain (loss) on disposals	0	(2,178,000)
7. Deduct amounts received on disposals	12,702,024	88,272,421
8. Deduct amortization of premium and depreciation	2,079	5,381
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	810,383,779	751,275,689
12. Deduct total nonadmitted amounts	50,539,978	47,856,610
13. Statement value at end of current period (Line 11 minus Line 12)	759,843,801	703,419,079

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	6,086,353,838	6,263,992,603
2. Cost of bonds and stocks acquired	523,480,411	1,109,039,466
3. Accrual of discount	534,115	3,665,180
4. Unrealized valuation increase (decrease)	135,395,687	(180,985,931)
5. Total gain (loss) on disposals	12,183,977	103,836,197
6. Deduct consideration for bonds and stocks disposed of	463,792,548	1,169,047,188
7. Deduct amortization of premium	1,363,597	5,057,905
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		39,088,584
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9)	6,292,791,883	6,086,353,838
11. Deduct total nonadmitted amounts	187,216	187,284
12. Statement value at end of current period (Line 10 minus Line 11)	6,292,604,667	6,086,166,554

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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
BONDS								
1. Class 1 (a)	2,669,959,115	713,463,486	899,276,817	15,166,117	2,499,311,901			2,669,959,115
2. Class 2 (a)	627,328,406	1,678,718,750	1,619,243,423	(24,769,053)	662,034,680			627,328,406
3. Class 3 (a)	137,283,421	89,831	18,616,942	8,961,047	127,717,357			137,283,421
4. Class 4 (a)	151,435,750	703,000	8,145,239	(3,636,395)	140,357,116			151,435,750
5. Class 5 (a)	20,633,673	5,000,000	312,590	3,541,436	28,862,519			20,633,673
6. Class 6 (a)	0	0	0	0	0			0
7. Total Bonds	3,606,640,365	2,397,975,067	2,545,595,011	(736,848)	3,458,283,573	0	0	3,606,640,365
PREFERRED STOCK								
8. Class 1	0	0	0	0	0			0
9. Class 2	0	0	0	0	0			0
10. Class 3	0	0	0	0	0			0
11. Class 4	0	0	0	0	0			0
12. Class 5	117,177	0	0	0	117,177			117,177
13. Class 6	0	0	0	0	0			0
14. Total Preferred Stock	117,177	0	0	0	117,177	0	0	117,177
15. Total Bonds and Preferred Stock	3,606,757,542	2,397,975,067	2,545,595,011	(736,848)	3,458,400,750	0	0	3,606,757,542

(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 \$ 99,033,232 ; NAIC 2 \$; NAIC 3 \$;

NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	52,131,810	XXX	52,140,699	52,140	34,068

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	244,715,128	129,601,709
2. Cost of short-term investments acquired	357,484,246	1,504,441,543
3. Accrual of discount	385	5,338
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	99,949
6. Deduct consideration received on disposals	550,035,168	1,389,405,744
7. Deduct amortization of premium	32,781	27,667
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,131,810	244,715,128
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	52,131,810	244,715,128

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)	(693,491)
2. Cost Paid/(Consideration Received) on additions	(1,385,976)
3. Unrealized Valuation increase/(decrease)	(835,859)
4. Total gain (loss) on termination recognized	143,264
5. Considerations received/(paid) on terminations	(499,845)
6. Amortization	0
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8. Total foreign exchange change in Book/Adjusted Carrying Value	0
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(2,272,217)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(2,272,217)

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

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

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	(2,272,216)
2. Part B, Section 1, Column 14	
3. Total (Line 1 plus Line 2)	(2,272,216)
4. Part D, Column 5	0
5. Part D, Column 6	(2,272,216)
6. Total (Line 3 minus Line 4 minus Line 5)	0

Fair Value Check

7. Part A, Section 1, Column 16	(2,272,216)
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	(2,272,216)
10. Part D, Column 8	0
11. Part D, Column 9	(2,272,216)
12. Total (Line 9 minus Line 10 minus Line 11)	0

Potential Exposure Check

13. Part A, Section 1, Column 21	0
14. Part B, Section 1, Column 19	
15. Part D, Column 11	0
16. Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	(1)	38,678,459
2. Cost of cash equivalents acquired	1,649,170,303	7,672,072,411
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,382	0
6. Deduct consideration received on disposals	1,602,271,262	7,710,741,797
7. Deduct amortization of premium	0	9,074
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,901,422	(1)
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	46,901,422	(1)

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,302,756	199,325
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,580,158	39,448
CRE 01595 15 SHOP CTR	HIGH POINT	NC	02/23/2012	GRACE RIDGE	6,648,320			
0199999. Acquired by Purchase					6,648,320	0	16,882,914	238,773
0299999. Acquired by Internal Transfer						0	0	0
0399999 - Totals					6,648,320	0	16,882,914	238,773

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Other Than Temporary Impairment Recognized	10 Current Year's Change in Encumbrances	11 Total Change in Book/Adjusted Carrying Value (11-9-10)	12 Foreign Exchange Change in Book/Adjusted Carrying Value								
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

E01

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE B - PART 2

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	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					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
0044693	Cincinnati	OH		12/01/2011	03/29/2012		143,278	0	0	0	0	0	0	143,278	143,278	0	0	
0199999. Mortgages closed by repayment																		
0044579	Lexington	KY		10/02/1987			3,464,951	0	0	0	0	0	0	0	48,340	0	0	
0044660	Spartanburg	SC		09/17/1998			4,382,950	0	0	0	0	0	0	0	165,875	0	0	
0044666	Miami	FL		07/30/1999			3,828,643	0	0	0	0	0	0	0	94,092	0	0	
0044667	Lakeland	FL		08/05/1999			11,553,319	0	0	0	0	0	0	0	56,830	0	0	
0044674	Cincinnati	OH		05/14/2001			93,256	0	0	0	0	0	0	0	1,236	0	0	
0044679	Round Rock	TX		08/15/2003			13,312,739	0	0	0	0	0	0	0	80,190	0	0	
0044682	Cincinnati	OH		12/01/2011			30,967	0	0	0	0	0	0	0	190	0	0	
0044683	Cincinnati	OH		12/01/2011			49,589	0	0	0	0	0	0	0	405	0	0	
0044684	Cincinnati	OH		12/01/2011			9,489	0	0	0	0	0	0	0	63	0	0	
0044685	Cincinnati	OH		12/01/2011			21,844	0	0	0	0	0	0	0	171	0	0	
0044686	Cincinnati	OH		12/01/2011			27,421	0	0	0	0	0	0	0	211	0	0	
0044687	Cincinnati	OH		12/01/2011			13,692	0	0	0	0	0	0	0	125	0	0	
0044688	Cincinnati	OH		12/01/2011			30,695	0	0	0	0	0	0	0	203	0	0	
0044689	Cincinnati	OH		12/01/2011			380,364	0	0	0	0	0	0	0	3,108	0	0	
0044690	Covington	KY		12/01/2011			100,559	0	0	0	0	0	0	0	544	0	0	
0299999. Mortgages with partial repayments																		
0599999 - Totals							37,300,478	0	0	0	0	0	0	0	451,583	0	0	0
							37,443,756	0	0	0	0	0	0	0	143,278	594,861	0	0

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STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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									
ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP			07/27/2006	3	0	19,780	0	643,944	0.830
ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP			03/26/2008	3	0	0	0	337,502	0.090
ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP			08/01/2008	2	0	106,542	0	1,060,556	0.190
ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP			05/04/2011	2	0	302,113	0	8,274,977	0.930
ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP			09/08/2006	1	0	10,472	0	230,787	0.460
AUDAX III LP	WILMINGTON	DE	AUDAX III LP			11/14/2007	0	0	74,619	0	0	7,830
KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP			10/05/2006	3	0	280,957	0	890,343	0.080
PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP			04/05/2005	1	0	15,408	0	444,829	0.140
PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP			03/16/2007	3	0	278,324	0	2,018,193	0.160
CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP			03/14/2006	2	0	10,984	0	141,831	0.600
CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP			04/03/2006	3	0	8,908	0	168,968	0.080
APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP			06/25/2007	0	0	179,351	0	356,469	0.030
DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.			04/12/2007	1	0	75,000	0	925,000	0.830
DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP			07/12/2007	0	0	241,500	0	196,435	1.130
OCM EUROPEAN OPPORTUNITIES FUND II LP	Caymen Islands	CI	OCM EUROPEAN OPPORTUNITIES FUND II LP			10/09/2008	3	0	750,000	0	750,000	0.920
CORSAIR LP	NEW YORK	NY	CORSAIR LP			06/29/2007	0	0	21,594	0	3,456,338	0.930
CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP			06/20/2011	0	0	917,899	0	5,843,724	1.860
SNOV PHIPPS II LP	NEW YORK	NY	SNOV PHIPPS II LP			08/11/2010	0	0	597,807	0	4,244,925	0.810
ABRY SENIOR EQUITY IIII LP	BOSTON	MA	ABRY SENIOR EQUITY IIII LP			08/09/2010	0	0	5,113	0	1,665,774	0.710
ENERGY FUND XV	LA	CA	ENERGY FUND XV			12/10/2010	2	0	450,000	0	9,450,000	0.890
REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP			07/15/2011	2	0	878,953	0	7,950,559	0.600
ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND			10/21/2011	0	0	50,000	0	9,224,743	4.920
HITECVISION VI, LP	GUERNSEY	CI	HITECVISION VI, LP			12/16/2011	0	0	45,997	0	9,863,469	0.647
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	5,321,499	0	68,139,366	XXX
TRI-STATE FUND II GROWTH LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH LP			12/18/2006	1	0	350,000	0	2,100,000	29.990
GOLDEN TREE CLO DEBT INVESTMENT	DUBLIN	IRELAND	GOLDEN TREE CLO DEBT INVESTMENT			12/29/2011	0	0	2,000,000	0	4,000,000	13.890
DECHEUNG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHEUNG CAPITAL CHINA LIFE SCIENCES FUND I			01/26/2012	0	1,652,579	0	8,347,421	15.023	
1699999. Joint Venture Interests - Common Stock - Affiliated								1,652,579	2,350,000	0	14,447,421	XXX
WIS LOOKOUT JV, LLC	FT WRIGHT	KY	LOOKOUT CORP. CENTER			12/17/1981	0	0	17,834	0	188,975	50.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	17,834	0	188,975	XXX
QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TX			06/08/2004	0	0	3,813,109	0	18,582,883	100.000
CINCINNATI NEW MARKET FUND	CINCINNATI	OH	CNMF, LLC			01/21/2005	0	(1,361,138)	0	0	0	14.670
W&S REAL ESTATE HOLDINGS LLC	CINCINNATI	OH	W&SIC			12/01/2006	0	0	4,376,767	0	31,967,640	100.000
CANAL SENATE APARTS, LLC	INDIANAPOLIS	IN	CENTRAL CANAL FC,LLC			01/09/2012	0	44,302,435	0	1,397,565	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								44,302,435	6,828,738	0	51,948,088	XXX
3999999. Total - Unaffiliated								0	5,339,333	0	68,328,341	XXX
4099999. Total - Affiliated								45,955,014	9,178,738	0	66,395,509	XXX
4199999 - Totals								45,955,014	14,518,071	0	134,723,850	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 Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's Other Than Temporary Impair- ment Recogn- ized	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	03/05/2012	390,015	0	0	0	0	0	390,015	390,015	0	0	0	0
ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP		03/26/2008	03/23/2012	169,932	0	0	0	0	0	169,932	169,932	0	0	0	0
ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	03/28/2012	317,206	0	0	0	0	0	317,206	317,206	0	0	0	0
ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	02/16/2012	189,665	0	0	0	0	0	189,665	189,665	0	0	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

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 Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
AUDAX III LP	WILMINGTON	DE	DE	AUDAX III LP	11/14/2007	01/13/2012	538,149					0	538,149	538,149			0	0	0	
KKR ASSOCIATES LP	NEW YORK	NY	NY	KKR ASSOCIATES LP	10/05/2006	03/19/2012	365,622					0	365,622	365,622			0	0	0	
LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	01/30/2012	19,090					0	19,090	19,090			0	0	0	
PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	RI	PROVIDENCE EQUITY PARTNERS VI LP	03/16/2007	03/16/2012	330,200					0	330,200	330,200			0	0	4,596	
VS& COMMUNICATIONS PARTNERS III, LP	WILMINGTON	DE	DE	VS& COMMUNICATIONS PARTNERS III, LP	01/14/1999	03/26/2012	37,649					0	37,649	37,649			0	0	0	
BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	IL	BEEKEN PETTY O'KEEFE FUND II LP	10/31/2005	03/15/2012	150,969					0	150,969	150,969			0	0	186,958	
CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2008	02/24/2012	114,320					0	114,320	114,320			0	0	0	
CARLYLE RIVERSTONE III LP	WASHINGTON	DC	DC	CARLYLE RIVERSTONE III LP	04/03/2006	03/02/2012	181,584					0	181,584	181,584			0	0	39,751	
APAX EUROPE VII LP	LONDON	UK	UK	APAX EUROPE VII LP	06/25/2007	01/09/2012	46,682					0	46,682	46,682			0	0	0	
CORSAIR IV LP	NEW YORK	NY	NY	CORSAIR IV LP	06/20/2011	01/06/2012	152,047	0	0	0	0	0	152,047	152,047	0	0	0	0	0	
HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	FL	HIG BAYSIDE DEBT & LBO II LP	06/17/2008	03/23/2012	187,394					0	187,394	187,394			0	0	0	
SNOW PHIPPS II LP	NEW YORK	NY	NY	SNOW PHIPPS II LP	08/11/2010	02/09/2012	50,629					0	50,629	50,629			0	0	0	
ABRY SENIOR EQUITY III LP	BOSTON	MA	MA	ABRY SENIOR EQUITY III LP	08/09/2010	01/05/2012	29,786					0	29,786	29,786			0	0	0	
REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	03/21/2012	271,806	0	0	0	0	0	271,806	271,806	0	0	0	0	0	
ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	TX	ENERGY RECAP & RESTRUCT FUND	10/21/2011	03/26/2012	860,922	0	0	0	0	0	860,922	860,922	0	0	0	0	0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							4,403,667	0	0	0	0	0	0	4,403,667	4,403,667	0	0	0	0	231,305
FORT WASHINGTON PE INVEST III LP	CINCINNATI	OH	OH	FORT WASHINGTON PE INVEST III LP	12/08/2000	03/12/2012	3,122,063					0	3,122,063	3,122,063			0	0	0	
FORT WASHINGTON PE INVEST VI LP	CINCINNATI	OH	OH	FORT WASHINGTON PE INVEST VI LP	10/25/2007	02/28/2012	450,000					0	450,000	450,000			0	0	0	
FORT WASHINGTON PE INVEST V LP	CINCINNATI	OH	OH	FORT WASHINGTON PE INVEST V LP	05/15/2006	02/06/2012	2,997,039					0	2,997,039	2,997,039			0	0	0	
WSL PARTNERS LP	CINCINNATI	OH	OH	WSL PARTNERS LP	11/14/2003	02/01/2012	1,729,255					0	1,729,255	1,729,255			0	0	0	
1699999. Joint Venture Interests - Common Stock - Affiliated							8,298,357	0	0	0	0	0	0	8,298,357	8,298,357	0	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0	0
3999999. Total - Unaffiliated							4,403,667	0	0	0	0	0	0	4,403,667	4,403,667	0	0	0	0	231,305
4099999. Total - Affiliated							8,298,357	0	0	0	0	0	0	8,298,357	8,298,357	0	0	0	0	0
4199999 - Totals							12,702,024	0	0	0	0	0	0	12,702,024	12,702,024	0	0	0	0	231,305

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		.03/01/2012	Interest Capitalization	305,062	305,062		.0	1...
36176F-Z9-2	G2 #765168 4.615% 11/22/61		.03/01/2012	Interest Capitalization	44,182	44,182		.0	1...
36296L-4X-5	GNMA 694838 5.602% 11/20/59		.03/01/2012	Interest Capitalization	54,325	54,325		.0	1...
690353-RV-1	OPIC US Agency Floating MTN 0.130% 12/15/19		.03/28/2012	MELLON CAPITAL MKT	45,000,000	45,000,000		.3,120	1...
690353-SU-2	OPIC AgencyVAR 0.130% 06/15/17		.03/14/2012	MELLON CAPITAL MKT	10,000,000	10,000,000		.2,509	1...
690353-UV-7	OPIC VRDN 0.130% 06/15/17		.01/24/2012	MELLON CAPITAL MKT	5,000,000	5,000,000		.0	1...
690353-UX-3	OPIC AGENCY 0.130% 01/15/21		.02/15/2012	MELLON CAPITAL MKT	7,500,000	7,500,000		.0	1...
912810-QT-8	U S TREASURY 3.125% 11/15/41		.01/24/2012	Various	35,221,915	35,000,000		.176,425	1...
912828-SD-3	U S TREASURY 1.250% 01/31/19		.02/21/2012	Various	74,105,469	75,000,000		.36,058	1FE...
912828-SH-4	U S TREASURY 1.375% 02/28/19		.03/14/2012	DEUTSCHE BANK	49,203,125	50,000,000		.28,023	1FE...
0599999. Subtotal - Bonds - U.S. Governments					226,434,078	227,903,569		246,135	XXX
13606Y-CW-4	CANADIAN IMP BANK CD 1.030% 02/03/14	I.	.02/01/2012	UBS WARBURG		1,500,000	1,500,000		.0 1FE...
1099999. Subtotal - Bonds - All Other Governments						1,500,000	1,500,000		0 XXX
10620N-BT-4	BRAZOS STUDENT LOAN 1.741% Perpet.		.02/23/2012	SEAPORT GROUP LLC	19,334,375	23,000,000		.15,644	1FE...
313643-TU-5	FNR 2012-11 PV 4.000% 05/25/39		.02/16/2012	JVB Financial	5,369,468	4,970,292		.11,597	1...
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		.03/01/2012	Interest Capitalization	119,871	.119,871		.0	1...
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		.03/01/2012	Interest Capitalization	105,671			.0	1...
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		.03/01/2012	Interest Capitalization	106,608	.106,608		.0	1...
38373Y-GZ-2	GNMA - CMO 2003-16 Z 5.625% 02/16/44		.03/01/2012	Interest Capitalization	115,682	.115,682		.0	1...
38373Y-JK-8	GNMA - CMO 2003-5 Z 5.675% 11/16/42		.03/01/2012	Interest Capitalization	132,917	.132,917		.0	1...
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		.03/01/2012	Interest Capitalization	300,769	.300,769		.0	1...
3199999. Subtotal - Bonds - U.S. Special Revenues						25,585,361	28,851,810		27,241 XXX
026660-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		.02/21/2012	J P MORGAN SEC FIXED INC	14,999,250	15,000,000		.0	1FE...
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		.03/26/2012	CITIGROUP GLOBAL MKTS	2,341,800	.2,000,000		.22,097	1FE...
05948K-XT-1	BOAA 2005-2 1C84 5.500% 03/25/35		.03/01/2012	Interest Capitalization	.89,831	.89,831		.0	3FM...
05952A-AC-8	BACM 2008-1 A3 6.163% 02/10/51		.02/06/2012	MORGAN STANLEY FIXED INC	5,342,383	5,000,000		.7,064	1FE...
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		.02/15/2012	DEUTSCHE BANK	8,079,966	.8,000,000		.13,137	1FE...
126192-AB-9	COMM 2012-LC1 A2 2.256% 12/10/44		.03/01/2012	DEUTSCHE BANK	8,079,822	.8,000,000		.9,525	1FE...
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		.01/23/2012	CREDIT SUISSE FIRST BOSTON	1,195,270	1,000,000		.23,471	2FE...
25459H-BC-8	DIRECTV HLDGS/FN 2.400% 03/15/17		.03/05/2012	BANK OF AMERICA SEC	6,992,720	.7,000,000		.0	2FE...
25459H-BD-6	DIRECTV HLDGS/FN 3.800% 03/15/22		.03/05/2012	BANK of AMERICA SEC	1,999,160	.2,000,000		.0	2FE...
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		.02/17/2012	Tax Free Exchange	5,012,711	5,000,000		.57,444	2FE...
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		.02/10/2012	J P MORGAN SEC FIXED INC	1,052,860	1,000,000		.7,333	2FE...
41987Q-AK-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		.01/05/2012	CORTVIEW CAPITAL SECURITIES LL	1,870,493	.1,700,000		.27,668	2FE...
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		.01/10/2012	CORTVIEW CAPITAL SECURITIES LL	413,224	.400,000		.7,831	1FE...
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		.03/07/2012	RBS GREENWICH CAPITAL	1,999,440	.2,000,000		.0	2FE...
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		.03/23/2012	J P MORGAN SEC HI-YIELD	703,000	.703,000		.0	4FE...
742718-DX-4	PROCTER & GAMBLE CO FRN 0.457% 02/06/14		.02/01/2012	CITIGROUP GLOBAL MKTS	2,000,000	2,000,000		.0	1FE...
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		.01/10/2012	BARCLAYS	2,980,050	.3,000,000		.0	2FE...
89233P-SS-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		.01/09/2012	CITIGROUP GLOBAL MKTS	9,983,500	10,000,000		.0	1FE...
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLAT 0.759% 01/24/13		.01/18/2012	TOYOTA FINANCIAL SERVICES	4,700,000	.4,700,000		.0	1FE...
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		.03/05/2012	BANK of AMERICA SEC	7,944,800	.8,000,000		.0	1FE...
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		.02/07/2012	CORTVIEW CAPITAL SECURITIES LL	3,077,175	.3,000,000		.9,453	2FE...
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A.	.01/20/2012	BARCLAYS	1,997,440	.2,000,000		.0	1FE...
655422-AS-2	NORANDA INC 7.250% 07/15/12	A.	.01/18/2012	CANTOR FITZGERALD	1,368,570	.1,330,000		.2,143	2FE...
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F.	.02/21/2012	J P MORGAN SEC FIXED INC	4,953,200	.5,000,000		.0	1FE...
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F.	.03/01/2012	BANK of AMERICA SEC	5,003,700	.5,000,000		.2,611	1FE...
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	F.	.03/05/2012	DEUTSCHE BANK	6,669,515	.6,700,000		.0	1FE...
89153V-AA-7	TOTAL CAPITAL INTL SA 1.500% 02/17/17	F.	.02/14/2012	CREDIT SUISSE FIRST BOSTON	9,956,400	10,000,000		.0	1FE...
89153V-AB-5	TOTAL CAPITAL INTL SA 2.875% 02/17/22	F.	.02/14/2012	CREDIT SUISSE FIRST BOSTON	9,994,800	10,000,000		.0	1FE...
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F.	.03/23/2012	PRIVATE PLACEMENT	2,000,000	.2,000,000		.0	2FE...
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						132,801,080	131,622,831		189,777 XXX
34919#-AE-6	FT WASHINGTON INVESTMENT ADVIS 1.992% 10/15/12		.02/21/2012	PRIVATE PLACEMENT		5,000,000	5,000,000		.0 5*
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						5,000,000	5,000,000		0 XXX
8399997. Total - Bonds - Part 3						391,320,519	394,878,210		463,153 XXX
8399998. Total - Bonds - Part 5						XXX	XXX		XXX
8399999. Total - Bonds						391,320,519	394,878,210		463,153 XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX		XXX
8999999. Total - Preferred Stocks						0	XXX		XXX
04930A-10-4	ATLAS ENERGY LP		.02/17/2012	Various		11,000,000	277,120		.0

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
04941A-10-1	ATLAS RESOURCE PARTNERS LP LIMITED PARTNERS		.03/14/2012	Spin Off	7,044,000	130,899		0	L
064058-10-0	BANK OF NEW YORK MELLON CORP		.03/30/2012	BNY CONVERG-SOFT	166,805,000	4,010,026		0	L
126408-10-3	CSX CORP		.02/23/2012	BNY CONVERG-SOFT	160,000,000	3,473,134		0	L
226372-10-0	CRESTWOOD MIDSTREAM PARTNERS LP		.01/11/2012	WACHOVIA	3,000,000	.91,068		0	L
30231G-10-2	EXXON MOBIL CORP		.02/16/2012	BNY CONVERG-SOFT	181,926,000	15,359,194		0	L
369604-10-3	GENERAL ELECTRIC CO		.02/14/2012	BNY CONVERG-SOFT	322,751,000	6,103,738		0	L
371927-10-4	GENESIS ENERGY L.P.		.03/23/2012	WACHOVIA	10,000,000	.307,350		0	L
38259P-50-8	GOOGLE INC-CL A		.03/30/2012	Various	14,797,000	9,166,450		0	L
458140-10-0	INTEL CORPORATION		.02/03/2012	BARCLAYS	104,000,000	2,772,120		0	U
487836-10-8	KELLOGG CO		.02/06/2012	Various	153,000,000	7,750,359		0	L
49456B-10-1	KINDER MORGAN INC		.03/07/2012	Various	13,000,000	429,414		0	L
527288-10-4	LEUCADIA NATIONAL CORP		.03/28/2012	Various	788,000	0		0	L
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		.02/17/2012	WACHOVIA	5,000,000	.285,432		0	L
678049-10-7	OLYTANKING PARTNERS LP		.03/30/2012	Various	8,000,000	.246,431		0	L
69351T-10-6	PPL CORPORATION		.01/19/2012	Various	330,000,000	9,223,095		0	L
726503-10-5	PLAINS ALL AMER PIPELINE LP		.03/08/2012	OPPENHEIMER & CO	2,000,000	.160,101		0	L
742718-10-9	PROCTER & GAMBLE CO		.02/15/2012	Various	140,742,000	9,000,697		0	L
777149-10-5	ROSE ROCK MIDSTREAM LP		.03/30/2012	Various	13,000,000	.311,253		0	L
872375-10-0	TECO ENERGY INC		.01/19/2012	Various	340,000,000	6,216,938		0	L
88160T-10-7	TESORO LOGISTICS LP		.03/08/2012	Various	42,000,000	1,440,867		0	L
90984P-30-3	UNITED COMMUNITY BANKS/GA		.03/15/2012	Various	337,064,000	2,878,692		0	U
94973V-10-7	WELL POINT HEALTH NETWORKS		.02/09/2012	Various	155,900,000	10,123,875		0	L
958254-10-4	WESTERN GAS PARTNERS LP		.03/08/2012	Various	12,000,000	.521,995		0	L
969457-10-0	WILLIAMS COS INC		.03/30/2012	Various	43,000,000	1,261,922		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R.	.03/30/2012	Various	433,105,000	13,460,153		0	L
151290-88-9	CEMEX SAB-SPONS ADR	F.	.03/27/2012	Stock Dividend	19,481,680	0		0	L
351770-10-5	FRANCE TELECOM SA-SPONS ADR	F.	.03/30/2012	Various	613,302,000	9,293,255		0	L
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F.	.01/09/2012	BNY CONVERG-SOFT	32,000,000	1,417,805		0	L
80105N-10-5	SANOFI-AVENTIS RECEIPTS	F.	.02/17/2012	Various	161,463,000	6,002,609		0	L
881575-30-2	TESCO PLC RECEIPTS	F.	.03/16/2012	BNY CONVERG-SOFT	175,000,000	2,716,540		0	U
94956A-10-0	GOLAR LNG LTD	F.	.03/07/2012	Various	21,500,000	.921,748		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						125,354,281	XXX	XXX	
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		.03/09/2012	TOUCHSTONE SECURITIES	14,863,411	.157,542		0	U
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		.03/29/2012	Various	904,704,870	.904,705		0	L
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		.03/09/2012	TOUCHSTONE SECURITIES	50,612,104	.448,993		0	L
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.03/09/2012	Various	12,676,790	.244,990		0	L
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		.03/09/2012	TOUCHSTONE SECURITIES	4,566,000	.51,130		0	L
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		.03/09/2012	TOUCHSTONE SECURITIES	5,139,433	.138,825		0	L
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		.03/09/2012	Various	4,206,746	.63,485		0	L
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		.03/09/2012	Various	3,115,512	.36,837		0	L
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.03/02/2012	Various	1,883,728	.22,102		0	L
89155H-42-1	TOUCHSTONE CAPITAL APPRECIATION CLASS Y		.03/21/2012	DIVIDEND REINVESTMENT	2,883,365	.26,931		0	L
89155H-43-9	TOUCHSTONE CAPITAL APPRECIATION CLASS I		.03/21/2012	DIVIDEND REINVESTMENT	78,648,415	.732,217		0	L
89155H-44-7	TOUCHSTONE CAPITAL APPRECIATION CLASS C		.03/21/2012	DIVIDEND REINVESTMENT	2,844,623	.26,284		0	L
89155H-45-4	TOUCHSTONE CAPITAL APPRECIATION CLASS A		.03/21/2012	DIVIDEND REINVESTMENT	2,825,514	.26,475		0	L
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		.03/09/2012	Various	1,620,354	.19,556		0	L
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		.02/29/2012	DIVIDEND REINVESTMENT	.171,066	.1,330		0	L
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		.02/29/2012	DIVIDEND REINVESTMENT	7,806,541	.60,708		0	L
89155T-30-0	TOUCHSTONE TOTAL RETURN BOND CLASS I		.02/29/2012	DIVIDEND REINVESTMENT	3,183,941	.32,842		0	L
89155T-74-8	TOUCHSTONE EMERGING MARKETS II CLASS I		.03/23/2012	TOUCHSTONE SECURITIES	406,156,560	3,748,825		0	L
89155T-75-5	TOUCHSTONE EMERGING MARKETS II CLASS Y		.02/27/2012	TOUCHSTONE SECURITIES	31,257	.280		0	L
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.03/09/2012	Various	6,009,034	.61,555		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						6,805,612	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						132,159,893	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						132,159,893	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						132,159,893	XXX	0	XXX
9999999 - Totals						523,480,412	XXX	463,153	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.313375-Y2-7	FHLB 0.40% 11/01/12		01/01/2012	Redemption	100,000				1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	.667	11/01/2012	1	
.31398A-UU-4	FNMA 2.00% 01/09/12		01/09/2012	Maturity	7,805,000				7,805,000	7,805,006	0	0	0	0	0	7,805,000	0	0	0	.050	01/09/2012	1	
.36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown	38,293				38,293	41,334	41,194	0	0	(3,047)	0	0	38,293	0	0	0	.294	11/22/2061	1
.36202K-N5-0	GNMA ARM # 8512 3.500% 06/20/19		03/01/2012	Paydown	284				284	294	260	0	0	24	0	0	284	0	0	0	.020	06/20/2019	1
.36202K-UV-5	GNMA ARM # 8696 1.625% 09/20/25		03/01/2012	Paydown	490				490	504	453	0	0	36	0	0	490	0	0	0	.109	09/20/2025	1
.36203C-NE-9	GNMA # 345157 6.500% 01/15/24		03/01/2012	Paydown	397				397	356	363	0	0	34	0	0	397	0	0	0	.4	01/15/2024	1
.36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		03/01/2012	Paydown	728				728	652	666	0	0	62	0	0	728	0	0	0	.020	02/15/2024	1
.36203D-J4-3	GNMA # 345983 6.500% 12/15/23		03/01/2012	Paydown	3,933				3,933	3,525	3,597	0	0	336	0	0	3,933	0	0	0	.61	12/15/2023	1
.36203D-JE-1	GNMA # 345961 6.500% 11/15/23		03/01/2012	Paydown	573				573	513	524	0	0	49	0	0	573	0	0	0	.6	11/15/2023	1
.36203D-JL-5	GNMA # 345967 6.500% 11/15/23		03/01/2012	Paydown	9,507				9,507	8,123	8,359	0	0	1,148	0	0	9,507	0	0	0	.103	11/15/2023	1
.36203D-M2-3	GNMA # 346077 6.500% 02/15/24		03/01/2012	Paydown	446				446	400	408	0	0	38	0	0	446	0	0	0	.5	02/15/2024	1
.36203D-MZ-0	GNMA # 346078 6.500% 01/15/24		03/01/2012	Paydown	3,279				3,279	2,802	2,882	0	0	397	0	0	3,279	0	0	0	.23	01/15/2024	1
.36203K-7M-0	GNMA # 352000 6.500% 12/15/23		03/01/2012	Paydown	6,179				6,179	5,539	5,652	0	0	527	0	0	6,179	0	0	0	.81	12/15/2023	1
.36203K-KX-1	GNMA # 351410 6.500% 01/15/24		03/01/2012	Paydown	1,366				1,366	1,181	1,212	0	0	153	0	0	1,366	0	0	0	.9	01/15/2024	1
.36203L-4H-2	GNMA # 352824 6.500% 04/15/24		03/01/2012	Paydown	21,807				21,807	18,781	19,278	0	0	2,529	0	0	21,807	0	0	0	.143	04/15/2024	1
.36203L-S5-2	GNMA # 352540 6.500% 01/15/24		03/01/2012	Paydown	14,124				14,124	12,240	12,560	0	0	1,564	0	0	14,124	0	0	0	.104	01/15/2024	1
.36203M-B5-8	GNMA # 352960 6.500% 05/15/24		03/01/2012	Paydown	275				275	246	251	0	0	24	0	0	275	0	0	0	.3	05/15/2024	1
.36203M-JM-3	GNMA # 353168 6.500% 12/15/23		03/01/2012	Paydown	807				807	723	738	0	0	69	0	0	807	0	0	0	.9	12/15/2023	1
.36203N-6L-7	GNMA # 354675 6.500% 10/15/23		03/01/2012	Paydown	535				535	480	490	0	0	46	0	0	535	0	0	0	.7	10/15/2023	1
.36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		03/01/2012	Paydown	1,200				1,200	1,075	1,097	0	0	102	0	0	1,200	0	0	0	.18	12/15/2023	1
.36203R-SK-1	GNMA 30 YR # 357350 6.500% 11/15/23		03/01/2012	Paydown	233				233	209	213	0	0	20	0	0	233	0	0	0	.3	11/15/2023	1
.36203S-AU-8	GNMA 30 YR # 358235 6.500% 09/15/23		03/01/2012	Paydown	496				496	427	439	0	0	57	0	0	496	0	0	0	.59	09/15/2023	1
.36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		03/01/2012	Paydown	7,893				7,893	6,825	7,008	0	0	885	0	0	7,893	0	0	0	.85	12/15/2023	1
.36203V-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		03/01/2012	Paydown	1,877				1,877	1,682	1,716	0	0	161	0	0	1,877	0	0	0	.20	02/15/2024	1
.36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		03/01/2012	Paydown	189				189	170	173	0	0	16	0	0	189	0	0	0	.2	12/15/2023	1
.36204A-VJ-1	GNMA 30 YR # 364317 6.500% 08/15/23		03/01/2012	Paydown	3,201				3,201	2,757	2,836	0	0	365	0	0	3,201	0	0	0	.39	08/15/2023	1
.36204C-6Z-2	GNMA 30 YR # 366388 6.500% 12/15/23		03/01/2012	Paydown	2,931				2,931	2,629	2,683	0	0	248	0	0	2,931	0	0	0	.32	12/15/2023	1
.36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		03/01/2012	Paydown	3,421				3,421	3,067	3,129	0	0	293	0	0	3,421	0	0	0	.52	01/15/2024	1
.36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		03/01/2012	Paydown	1,075				1,075	929	953	0	0	122	0	0	1,075	0	0	0	.12	05/15/2024	1
.36204G-V3-0	GNMA 30 YR # 369830 6.500% 12/15/23		03/01/2012	Paydown	1,859				1,859	1,589	1,635	0	0	225	0	0	1,859	0	0	0	.25	12/15/2023	1
.36204H-HF-0	GNMA # 370230 6.500% 01/15/24		03/01/2012	Paydown	573				573	514	524	0	0	49	0	0	573	0	0	0	.6	01/15/2024	1
.36204H-OF-0	GNMA # 370454 6.500% 12/15/23		03/01/2012	Paydown	410				410	368	375	0	0	35	0	0	410	0	0	0	.4	12/15/2023	1
.36204J-B2-1	GNMA # 370957 6.500% 12/15/23		03/01/2012	Paydown	1,005				1,005	901	919	0	0	86	0	0	1,005	0	0	0	.11	12/15/2023	1
.36204J-KH-8	GNMA # 371196 6.500% 12/15/23		03/01/2012	Paydown	874				874	783	799	0	0	75	0	0	874	0	0	0	.10	12/15/2023	1
.36204J-KN-5	GNMA # 371201 6.500% 12/15/23		03/01/2012	Paydown	1,359				1,359	1,218	1,243	0	0	116	0	0	1,359	0	0	0	.15	12/15/2023	1
.36204J-L2-0	GNMA # 371245 6.500% 01/15/24		03/01/2012	Paydown	25,746				25,746	22,311	22,895	0	0	2,851	0	0	25,746	0	0	0	.151	01/15/2024	1
.36204J-L7-9	GNMA # 371250 6.500% 01/15/24		03/01/2012	Paydown	1,293				1,293	1,118	1,147	0	0	145	0	0	1,293	0	0	0	.14	01/15/2024	1
.36204K-5W-9	GNMA # 372661 6.500% 01/15/24		03/01/2012	Paydown	2,180				2,180	1,889	1,939	0	0	241	0	0	2,180	0	0	0	.24	01/15/2024	1
.36204K-DN-0	GNMA # 371909 6.500% 02/15/24		03/01/2012	Paydown	21,836				21,836	18,881	19,378	0	0	2,458	0	0	21,836	0	0	0	.236	02/15/2024	1

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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	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	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)			
36205L-5Z-9	GNMA 30 YR # 394264 6.500% 03/15/24		03/01/2012	Paydown		1,332	1,332	1,138	1,170	0	162	0	162	0	1,332	0	0	0	0	14	03/15/2024	1.....		
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		03/01/2012	Paydown		4,717	4,717	4,895	4,870	0	(153)	0	(153)	0	4,717	0	0	0	0	60	11/15/2026	1.....		
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		03/01/2012	Paydown		2,761	2,761	2,826	2,819	0	(57)	0	(57)	0	2,761	0	0	0	0	32	09/15/2028	1.....		
36215G-H5-3	GNMA 30 YR # 155152 10.000% 03/15/16		02/01/2012	Paydown		11,203	11,203	10,356	10,802	0	401	0	401	0	11,203	0	0	0	0	185	03/15/2016	1.....		
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		03/01/2012	Paydown		365	365	357	361	0	4	0	4	0	365	0	0	0	0	6	10/15/2015	1.....		
36216S-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		03/01/2012	Paydown		743	743	722	733	0	.11	0	.11	0	743	0	0	0	0	11	11/15/2016	1.....		
36216B-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		03/01/2012	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	0	1	09/15/2018	1.....		
36216T-DQ-8	GNMA 30 YR # 185611 10.500% 05/15/19		03/01/2012	Paydown		146	146	138	141	0	5	0	5	0	146	0	0	0	0	2	05/15/2019	1.....		
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		03/01/2012	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	0	1	10/15/2018	1.....		
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		03/01/2012	Paydown		651	651	658	654	0	(3)	0	(3)	0	651	0	0	0	0	11	11/15/2018	1.....		
36217M-J5-2	GNMA 30 YR # 197484 6.500% 12/15/23		03/01/2012	Paydown		4,324	4,324	3,694	3,801	0	523	0	523	0	4,324	0	0	0	0	.47	12/15/2023	1.....		
36218O-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		03/01/2012	Paydown		274	274	266	270	0	4	0	4	0	274	0	0	0	0	4	05/15/2018	1.....		
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		03/01/2012	Paydown		456	456	444	449	0	.6	0	.6	0	456	0	0	0	0	7	08/15/2017	1.....		
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		03/01/2012	Paydown		543	543	526	533	0	.10	0	.10	0	543	0	0	0	0	9	09/15/2017	1.....		
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		03/01/2012	Paydown		538	538	521	528	0	.10	0	.10	0	538	0	0	0	0	9	10/15/2017	1.....		
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		03/01/2012	Paydown		417	417	409	412	0	.6	0	.6	0	417	0	0	0	0	8	06/15/2019	1.....		
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		03/01/2012	Paydown		203	203	208	205	0	(2)	0	(2)	0	203	0	0	0	0	3	10/15/2018	1.....		
36219K-TX-4	GNMA 30 YR # 251766 10.000% 04/15/18		03/01/2012	Paydown		1,257	1,257	1,287	1,267	0	(10)	0	(10)	0	1,257	0	0	0	0	.21	04/15/2018	1.....		
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		03/01/2012	Paydown		863	863	827	844	0	.20	0	.20	0	863	0	0	0	0	.14	05/15/2018	1.....		
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		03/01/2012	Paydown		891	891	875	880	0	.11	0	.11	0	891	0	0	0	0	.12	06/15/2019	1.....		
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		03/01/2012	Paydown		173	173	170	171	0	.2	0	.2	0	173	0	0	0	0	3	03/15/2019	1.....		
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		03/01/2012	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	0	1	11/15/2018	1.....		
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		03/01/2012	Paydown		156	156	155	155	0	.1	0	.1	0	156	0	0	0	0	3	09/15/2018	1.....		
36219Y-ET-9	GNMA 30 YR # 263046 10.000% 10/15/18		03/01/2012	Paydown		317	317	316	316	0	.1	0	.1	0	317	0	0	0	0	.5	10/15/2018	1.....		
36219Y-07-4	GNMA 30 YR # 263378 10.000% 10/15/18		03/01/2012	Paydown		239	239	238	238	0	.1	0	.1	0	239	0	0	0	0	.4	10/15/2018	1.....		
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		03/01/2012	Paydown		371	371	343	353	0	.18	0	.18	0	371	0	0	0	0	.6	06/15/2019	1.....		
36220T-D4-3	GNMA 30 YR # 287233 9.000% 02/15/20		03/01/2012	Paydown		166	166	161	163	0	.3	0	.3	0	166	0	0	0	0	2	02/15/2020	1.....		
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		03/01/2012	Paydown		281	281	270	272	0	.8	0	.8	0	281	0	0	0	0	.4	01/15/2022	1.....		
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		03/01/2012	Paydown		1,331	1,331	1,281	1,292	0	.39	0	.39	0	1,331	0	0	0	0	.17	05/15/2022	1.....		
36224J-SW-8	GNMA 30 YR # 330361 7.500% 01/15/23		03/01/2012	Paydown		76	76	73	73	0	.2	0	.2	0	76	0	0	0	0	.1	01/15/2023	1.....		
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		03/01/2012	Paydown		785	785	703	718	0	.67	0	.67	0	785	0	0	0	0	.9	11/15/2023	1.....		
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		03/01/2012	Paydown		287	287	295	267	0	.19	0	.19	0	287	0	0	0	0	.1	12/20/2027	1.....		
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		03/01/2012	Paydown		215	215	219	196	0	.19	0	.19	0	215	0	0	0	0	.1	02/20/2028	1.....		
36296L-4X-5	GNMA 694838 5.602% 11/20/59		02/01/2012	Paydown	Redemption 100,000	22,936	22,936	25,298	25,199	0	(2,361)	0	(2,361)	0	22,936	0	0	0	0	.214	11/20/2059	1.....		
690353-RM-1	OPIC VRDN 0.120% 03/15/17		03/15/2012			211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	0	.56	03/15/2017	1.....		
690353-RV-1	OPIC US Agency Floating MTN 0.130%		12/15/19			30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	0	4,521	12/15/2019	1.....		
690353-SU-2	OPIC AgencyVAR 0.130% 06/15/17		03/15/2012			15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	3,012	06/15/2017	1.....		
690353-UV-7	OPIC VRDN 0.130% 06/15/17		02/22/2012			5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	.412	06/15/2017	1.....		
912810-QT-8	U S TREASURY 3.125% 11/15/41		01/25/2012		MORGAN STANLEY FIXED INC	35,758,554	35,000,000	35,221,915	35,221,915	0	(59)	0	(59)	0	35,221,856	0	536,698	536,698	182,006	11/15/2041	1.....			
912828-RU-6	U S TREASURY 0.875% 11/30/16		01/04/2012			25,009,766	25,000,000	24,906,250	24,906,499	0	.200	0	.200	0	24,906,699	0	0	.103,067	.103,067	.21,516	11/30/2016	1.....		
912828-SD-3	U S TREASURY 1.250% 01/31/19		02/22/2012		DEUTSCHE BANK	74,359,375	75,000,000	74,105,469	0	1,157	0	1,157	0	74,106,625	0	252,750	.45,501	.45,501	.01/31/2019	1FE				
912828-SH-4	U S TREASURY 1.375% 02/28/19		03/23/2012		GOLDMAN SACHS	49,164,063	50,000,000	49,203,125	0	3,170	0	3,170	0	49,206,295	0	(42,233)	.48,573	.02/28/2019	1FE					
0599999. Subtotal - Bonds - U.S. Governments										243,586,779	244,295,021	242,716,753	49,185,810	0	19,934	0	0	242,736,496	0	850,282	850,282	387,108	XXX	XXX
136069-DF-5	CANADIAN IMPERIAL BANK 2.000% 02/04/13	A	01/23/2012		NATIONAL BANK OF CANADA		2,028,140	2,000,000	2,026,496	2,009,763	0	(609)	0	(609)	0	2,009,155	0	0	18,985	18,985	19,111	02/04/2013	1FE	
1099999. Subtotal - Bonds - All Other Governments										2,028,140	2,000,000	2,026,496	2,009,763	0	(609)	0	(609)	0	18,985	18,985	19,111	XXX	XXX	
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES 1.200% 08/01/37		02/01/2012		Redemption 100,000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	7,500	08/01/2037	1FE		
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		03/01/2012		Paydown	884,032	884,032	910,138	908,288	0														

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporarily Impairment Recognized	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2012	Paydown		687,226	.687,226	.713,427	.712,244	0	(25,018)	0	(25,018)	0	.687,226	0	0	0	0	4,821	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2012	Paydown .....		.377,416	.377,416	.400,061	.399,694	0	(22,278)	0	(22,278)	0	.377,416	0	0	0	0	2,745	05/01/2025	1
3128PR-RN-6	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2012	Paydown		290,010	.290,010	.307,501	.307,218	0	(17,208)	0	(17,208)	0	.290,010	0	0	0	0	2,118	05/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2012	Paydown		351,374	.351,374	.341,382	.341,664	0	.9,710	0	.9,710	0	.351,374	0	0	0	0	1,989	01/01/2026	1
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		03/01/2012	Paydown		1,455	.1,455	1,435	1,436	0	.19	0	.19	0	1,455	0	0	0	0	.25	01/01/2021	1
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		03/01/2012	Paydown		243	.243	237	238	0	.5	0	.5	0	243	0	0	0	0	.4	12/01/2021	1
31295V-EC-0	FHLMC # A00133 9.500% 11/01/20		03/01/2012	Paydown .....		.168	.168	.168	.168	0	0	0	0	.168	0	0	0	0	0	3	11/01/2020	1
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		03/01/2012	Paydown .....		.13	.13	.13	.13	0	0	0	0	.13	0	0	0	0	0	0	12/01/2020	1
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		03/01/2012	Paydown .....		.23	.23	.23	.23	0	0	0	0	.23	0	0	0	0	0	0	12/01/2020	1
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		03/01/2012	Paydown .....		.53	.53	.53	.53	0	0	0	0	.53	0	0	0	0	0	1	12/01/2020	1
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		03/01/2012	Paydown .....		.252	.252	.245	.247	0	.5	0	.5	.252	0	0	0	0	0	4	05/01/2021	1
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		03/01/2012	Paydown .....		.374	.374	.380	.376	0	(.2)	0	(.2)	.374	0	0	0	0	0	6	12/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2012	Paydown .....		.652	.652	.662	.656	0	(.3)	0	(.3)	.652	0	0	0	0	0	6	07/01/2019	1
313401-06-1	FHLMC # 360070 9.500% 07/01/19		03/01/2012	Paydown .....		.89	.89	.88	.88	0	1	0	1	.89	0	0	0	0	0	1	07/01/2019	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		03/01/2012	Paydown .....		.226	.226	.223	.223	0	3	0	3	.226	0	0	0	0	0	3	05/01/2020	1
313602-P0-1	FNMA - CM1 1989-17-E 10.400% 04/25/19		03/01/2012	Paydown		13,359	.13,359	.13,359	.13,329	0	.30	0	.30	.13,359	0	0	0	0	0	.297	04/25/2019	1
313602-Y0-1	FNMA - CM1 1989-44 44-H 9.000% 07/25/19		03/01/2012	Paydown .....		.3,159	.3,159	.3,039	.3,109	0	.50	0	.50	.3,159	0	0	0	0	0	.50	07/25/2019	1
313614-AB-2	FNMA # 050318 10.000% 07/01/20		03/01/2012	Paydown .....		.200	.200	.199	.199	0	1	0	1	.200	0	0	0	0	0	3	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		03/01/2012	Paydown .....		.326	.326	.324	.324	0	2	0	2	.326	0	0	0	0	0	.5	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/22		03/01/2012	Paydown		1,204	.1,204	.1,200	.1,200	0	.5	0	.5	.1,204	0	0	0	0	0	.16	12/01/2022	1
313638-TS-7	FNMA # 110461 10.000% 02/01/19		03/01/2012	Paydown .....		.556	.556	.555	.554	0	2	0	2	.556	0	0	0	0	0	.10	02/01/2019	1
31365Y-D9-7	FNMA # 141528 9.000% 09/01/21		03/01/2012	Paydown .....		.505	.505	.486	.491	0	.14	0	.14	.505	0	0	0	0	0	.8	09/01/2021	1
3136A2-W5-8	FNA 2011-MB AB 2.773% 01/25/21		03/01/2012	Paydown .....		.33,430	.33,430	.33,345	.33,345	0	.85	0	.85	.33,430	0	0	0	0	0	.160	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2012	Paydown .....		.29,815	.29,815	.32,210	.32,210	0	(.2,395)	0	(.2,395)	.29,815	0	0	0	0	0	.99	05/25/2039	1
313745-Y4-7	FNMA # 323031 6.000% 04/01/28		03/01/2012	Paydown .....		.161,287	.161,287	.163,003	.162,793	0	(.1,506)	0	(.1,506)	.161,287	0	0	0	0	0	.1,650	04/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		03/01/2012	Paydown .....		.41,052	.41,052	.41,097	.41,087	0	(.35)	0	(.35)	.41,052	0	0	0	0	0	.220	12/01/2017	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2012	Paydown .....		.305,412	.305,412	.296,678	.296,776	0	.8,636	0	.8,636	.305,412	0	0	0	0	0	.1,580	01/01/2027	1
3138E2-FB-6	FNMA # AJ9161 3.000% 01/01/27		03/01/2012	Paydown .....		.156,451	.156,451	.158,963	.158,928	0	(2,477)	0	(2,477)	.156,451	0	0	0	0	0	.810	01/01/2027	1
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		03/01/2012	Paydown .....		.45,235	.45,235	.48,125	.47,423	0	(2,189)	0	(2,189)	.45,235	0	0	0	0	0	.374	11/15/2017	1
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		03/01/2012	Paydown .....		.413,112	.413,112	.431,315	.426,750	0	(.13,638)	0	(.13,638)	.413,112	0	0	0	0	0	.2,749	03/25/2024	1
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		03/01/2012	Paydown .....		.42,659	.42,659	.45,505	.43,921	0	(.1,262)	0	(.1,262)	.42,659	0	0	0	0	0	.347	10/15/2021	1
31397I-N3-7	FNR 2008-95 AD 4.500% 12/25/23		03/01/2012	Paydown .....		.436,211	.436,211	.460,816	.454,104	0	(.17,893)	0	(.17,893)	.436,211	0	0	0	0	0	.3,217	12/25/2023	1
31397O-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2012	Paydown .....		.26,896	.26,896	.27,291	.27,214	0	(.318)	0	(.318)	.26,896	0	0	0	0	0	.157	03/25/2037	1
31398C-XT-0	FHR 3530 A 4.000% 05/15/24		03/01/2012	Paydown .....		.293,764	.293,764	.305,882	.303,548	0	(.9,784)	0	(.9,784)	.293,764	0	0	0	0	0	.1,950	05/15/2024	1
31398K-VT-4	FHR 3599 A 4.000% 02/15/23		03/01/2012	Paydown .....		.695,956	.695,956	.722,490	.710,127	0	(.14,171)	0	(.14,171)	.695,956	0	0	0	0	0	.4,474	02/15/2023	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2012	Paydown .....		.405,753	.405,753	.412,536	.411,364	0	(.5,611)	0	(.5,611)	.405,753	0	0	0	0	0	.2,030	12/15/2024	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		03/01/2012	Paydown .....		.417,024	.417,024	.408,969	.409,448	0	.7,576	0	.7,576	.417,024	0	0	0	0	0	.3,078	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		03/01/2012	Paydown .....		.443,945	.443,945	.435,370	.435,868	0	.8,077	0	.8,077	.443,945	0	0	0	0	0	.3,114	06/01/2023	1
31412S-D3-6</																						

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
31999999	Subtotal - Bonds - U.S. Special Revenues				26,327,916	26,327,916	26,731,157	26,648,905	0	(353,202)	0	(353,202)	0	0	26,327,916	0	0	0	0	190,713	XXX	XXX	
.021468-AG-8	GWALT 2006-14CB A7 6.000% 05/25/36		03/01/2012	Paydown	.76,580	.76,580	.60,009	.59,990	0	.16,590	0	.16,590	0	0	.76,580	0	0	0	0	.709	05/25/2035	4FM	
.02148J-AD-9	GWALT 2006-39CB 144 6.000% 01/25/37		03/01/2012	Paydown	.67,312	.131,685	.119,594	.116,257	0	.5,275	0	.5,275	0	0	.67,312	0	0	0	0	1,585	01/25/2037	5FM	
.02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2012	Paydown	.62,884	.62,884	.62,697	.62,629	0	.255	0	.255	0	0	.62,884	0	0	0	0	.481	09/25/2035	2FM	
.05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2012	Paydown	.374,233	.374,233	.373,005	.372,586	0	.1,647	0	.1,647	0	0	.374,233	0	0	0	0	.3,108	09/25/2035	2FM	
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2012	Paydown	.235,584	.235,584	.233,643	.233,876	0	.1,708	0	.1,708	0	0	.235,584	0	0	0	0	.2,201	11/25/2035	1FM	
.05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2012	Paydown	.184,711	.184,711	.180,858	.182,297	0	.2,414	0	.2,414	0	0	.184,711	0	0	0	0	.1,748	11/25/2035	1FM	
.05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2012	Paydown	.94,176	.94,176	.89,614	.91,428	0	.2,748	0	.2,748	0	0	.94,176	0	0	0	0	.933	08/25/2035	1FM	
.05947U-ES-3	BACM 2002-PB2 A4 6.186% 06/11/35		03/01/2012	Paydown	.981,565	.981,565	.995,790	.979,938	0	.1,628	0	.1,628	0	0	.981,565	0	0	0	0	.7,636	06/11/2035	1FM	
.05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		03/01/2012	Paydown	.432,821	.432,821	.439,516	.436,280	0	-.3,460	0	-.3,460	0	0	.432,821	0	0	0	0	.3,621	07/10/2045	1FM	
.05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		03/01/2012	Paydown	.77,165	.77,165	.73,723	.74,983	0	.2,182	0	.2,182	0	0	.77,165	0	0	0	0	.771	11/25/2033	1FM	
.05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2012	Paydown	.423,268	.423,268	.414,803	.418,258	0	.5,010	0	.5,010	0	0	.423,268	0	0	0	0	.3,594	12/25/2035	2FM	
.05949T-AX-7	BAFC 2006-1 1A23 5.750% 01/25/36		03/30/2012	RBS GREENWICH CAPITAL	.11,394,041	.12,178,000	.11,394,041	.12,162,346	0	.1,794	0	.1,794	0	0	.12,164,140	0	0	0	0	.180,894	01/25/2036	3FE	
.07383F-QT-8	BSCMS 2003-T10 A1 4.000% 03/13/40		03/01/2012	Paydown	.407,085	.407,085	.396,908	.405,697	0	.1,388	0	.1,388	0	0	.407,085	0	0	0	0	.3,144	03/13/2040	1FM	
.07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		03/01/2012	Paydown	.640,443	.640,443	.649,649	.641,299	0	-.856	0	-.856	0	0	.640,443	0	0	0	0	.4,429	01/12/2045	1FM	
.095550-AA-7	BLUE HEN HOTEL VRDN 0.290% 09/01/27		02/10/2012	PNC CAPITAL MARKETS	.5,490,000	.5,490,000	.5,490,000	.5,490,000	0	0	0	0	0	.5,490,000	0	0	0	0	.3,271	09/01/2027	1FE		
.1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		03/01/2012	Paydown	.4,918	.4,918	.4,918	.2,270	0	.2,648	0	.2,648	0	0	.4,918	0	0	0	0	.26	01/25/2037	1FM	
.12513X-AD-4	CD 2006-C2D AB 5.354% 01/15/46		03/01/2012	Paydown	.680,335	.680,335	.696,015	.685,236	0	-.4,901	0	-.4,901	0	0	.680,335	0	0	0	0	.6,434	01/15/2046	1FM	
.12542T-AA-4	CHS PROPERTIES INC VRDN VRDN 0.210%			Redemption	100,000		.51,000	.51,000	.51,000	0	0	0	0	0	.51,000	0	0	0	0	.11	06/01/2021	1FE	
.12628K-AA-0	CSAB 2006-3 A1A 6.000% 11/25/36		03/16/2012	JVB Financial	.60,584	.60,584	.121,169	.42,723	.38,712	0	-.549	0	-.549	0	.38,162	0	.22,422	.22,422	.2,221	11/25/2036	6FM		
.12628K-AA-0	CSAB 2006-3 A1A 6.000% 11/25/36		03/01/2012	Paydown	.2,892	.2,892	.1,020	.924	0	.1,968	0	.1,968	0	0	.2,892	0	0	0	0	.30	11/25/2036	6FM	
.126650-AF-7	CVS CORP 7.770% 01/10/12		01/10/2012		.1,011,937	.1,011,937	.1,011,937	.1,011,937	0	0	0	0	0	.1,011,937	0	0	0	0	.6,552	01/10/2012	3AM		
.12667G-AH-6	GWALT 2005-13CB A8 5.500% 05/25/35		03/01/2012	Paydown	.29,147	.29,147	.28,154	.28,537	0	.610	0	.610	0	0	.29,147	0	0	0	0	.271	05/25/2035	4FM	
.12667G-PV-9	GWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2012	Paydown	.102,070	.102,070	.99,159	.101,060	0	.1,010	0	.1,010	0	0	.102,070	0	0	0	0	.884	07/25/2035	4FM	
.12667G-PW-7	GWALT 2005-20CB 1A4 5.500% 07/25/35		03/01/2012	Paydown	.146,894	.146,894	.149,075	.147,563	0	-.669	0	-.669	0	0	.146,894	0	0	0	0	.1,274	07/25/2035	4FM	
.12667G-XD-0	GWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2012	Paydown	.32,641	.32,641	.31,988	.32,210	0	.431	0	.431	0	0	.32,641	0	0	0	0	.283	08/25/2035	4FM	
.12668A-AL-9	GWALT 2005-47CB A11 5.500% 10/25/35		03/01/2012	Paydown	.230,612	.230,612	.229,281	.230,498	0	.115	0	.115	0	0	.230,612	0	0	0	0	.2,149	10/25/2035	5FM	
.12668A-NW-1	GWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2012	Paydown	.42,472	.42,472	.42,459	.42,390	0	.82	0	.82	0	0	.42,472	0	0	0	0	.373	10/25/2035	4FM	
.12668B-YF-4	GWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2012	Paydown	.32,105	.32,105	.80,594	.62,941	0	.5,154	0	.5,154	0	0	.32,104	0	0	0	0	.1,054	05/25/2036	5FM	
.12668G-AD-9	CWIL 2006-S9 A4 5.794% 11/25/35		03/01/2012	Paydown	.65,685	.65,685	.65,685	.47,736	.48,707	0	.16,977	0	.16,977	0	0	.65,685	0	0	0	0	.651	11/25/2035	3FM
.12668G-AD-9	CWIL 2006-S9 A6 5.588% 08/25/36		03/01/2012	Paydown	.71,976	.71,976	.56,547	.58,633	0	.13,343	0	.13,343	0	0	.71,976	0	0	0	0	.679	08/25/2036	2FM	
.126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2012	Paydown	.422,568	.422,568	.419,794	.420,777	0	.1,791	0	.1,791	0	0	.422,568	0	0	0	0	.3,868	11/25/2035	3FM	
.15005M-AD-6	CEDAR BRAKES I LLC SERIES B 8.500% Redemption 100,000		02/15/2012		.252,780	.252,780	.252,780	.252,780	0	0	0	0	0	.252,780	0	0	0	0	.10,743	02/15/2014	2AM		
.172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		03/01/2012	Paydown	.420,343	.420,343	.420,911	.419,354	0	.989	0	.989	0	0	.420,343	0	0	0	0	.3,649	02/25/2035	1FM	
.17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		03/01/2012	Paydown	.129,853	.129,853	.119,210	.119,194	0	.10,658	0	.10,658	0	0	.129,853	0	0	0	0	.1,038	04/25/2036	3FM	
.221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2012		.380,815	.380,815	.380,815	.380,815	0	0	0	0	0	.380,815	0	0</td							

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
3622MP-AN-8	GSR 2007-1F 244 5.500% 01/25/37		03/01/2012	Paydown .....		.18,312	.18,312	.17,213	.17,675	0	.637	0	.637	0	.18,312	0	0	0	.252	01/25/2037	1FM
362334-0Z-5	GSR 2006-2F 243 5.750% 02/25/36		03/01/2012	Paydown .....		.39,023	.39,023	.39,041	.38,945	0	.78	0	.78	0	.39,023	0	0	0	.297	02/25/2036	4FM
362341-MR-7	GSAMP 2005-7F 246 5.500% 09/25/35		03/01/2012	Paydown .....		.75,190	.75,190	.71,571	.73,150	0	2,039	0	2,039	0	.75,190	0	0	0	.776	09/25/2035	1FM
368280-DN-3	GECMC 2004-C1 A3 4.596% 11/10/38		03/01/2012	Paydown .....		.48,560	.48,560	.47,498	.48,255	0	.306	0	.306	0	.48,560	0	0	0	.382	11/10/2038	1FM
.419870-AX-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		.01/13/2012	CORTVIEW CAPITAL SECURITIES LL		.1,431,586	.1,300,000	.1,430,377	.0	0	-(1,372)	0	-(1,372)	0	.1,429,005	0	.2,581	.2,581	.23,273	10/01/2023	2FE
.428236-AU-7	HEWLETT PACKARD 4.250% 02/24/12		.02/24/2012	Maturity		15,000,000	.15,000,000	.14,993,400	.14,998,248	0	1,752	0	1,752	0	.15,000,000	0	0	0	.318,750	02/24/2012	1FE
.44440*-AC-0	IRE INC HUGHES AIRCRAFT SB 10.360% 09/30/12		.03/30/2012	Redemption 100,000		.171,732	.171,732	.171,732	.171,732	0	0	0	0	0	.171,732	0	0	0	.8,896	03/30/2012	1
.45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		.01/01/2012	Paydown .....		.21,207	.21,207	.20,252	.19,947	0	1,260	0	1,260	0	.21,207	0	0	0	.106	02/25/2036	4FM
.466247-JU-8	JPMIT 2004-2 444 5.500% 11/25/34		.03/01/2012	Paydown .....		.17,672	.17,672	.17,738	.17,681	0	-(9)	0	-(9)	0	.17,672	0	0	0	.161	11/25/2034	3FM
.46625V-XQ-1	JPMCC 2005-LDP5 ASB 5.196% 12/15/44		.03/01/2012	Paydown .....		.103,924	.103,924	.107,301	.105,895	0	-(1,971)	0	-(1,971)	0	.103,924	0	0	0	.944	12/15/2044	1FM
.46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		.03/01/2012	Paydown .....		.75,691	.75,691	.69,743	.66,453	0	9,239	0	9,239	0	.75,691	0	0	0	.727	07/25/2036	4FM
.46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		.03/01/2012	Paydown .....		.41,716	.41,716	.31,102	.31,085	0	10,631	0	10,631	0	.41,716	0	0	0	.394	07/25/2036	1FM
.48187M-MA-3	JUNGS STATION ASSOC VAR RATE NOTE 0.260%		.02/10/2012	STERN .....		.4,025,000	.4,025,000	.4,025,000	.4,025,000	0	0	0	0	0	.4,025,000	0	0	0	.2,178	09/01/2027	1FE
.48358Z-AB-8	KAMPS CAPITAL Corp VRDN 0.190% 05/01/40		.02/15/2012	WELLS FARGO .....		.1,700,000	.1,700,000	.1,700,000	.1,700,000	0	0	0	0	0	.1,700,000	0	0	0	.740	05/01/2040	1FE
.52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		.03/11/2012	Paydown .....		.977,064	.977,064	.958,819	.975,843	0	1,222	0	1,222	0	.977,064	0	0	0	.6,488	09/15/2027	1FM
.52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		.03/01/2012	Paydown .....		.49,873	.83,924	.78,650	.78,433	0	2,946	0	2,946	0	.49,873	0	0	0	.841	01/25/2037	5FM
.52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		.03/01/2012	Paydown .....		.32,403	.32,403	.26,027	.10,486	15,487	0	0	15,487	0	.1	0	0	0	.472	11/25/2036	1FM
.53245T-BD-9	ELI LILLY 3.550% 03/06/12		.03/06/2012	Maturity .....		.7,000,000	.7,000,000	.6,992,860	.6,999,035	0	965	0	965	0	.7,000,000	0	0	0	.124,250	03/06/2012	1FE
.60467M-AB-7	MIRANT CORP 9.125% 06/30/17		.01/01/2012	Various .....		.55	.55	.56	.64	0	-(9)	0	-(9)	0	.55	0	0	0	0	06/30/2016	4AM
.617451-AE-9	MSC 2005-1010 AAB 5.178% 09/15/42		.03/01/2012	Paydown .....		.350,109	.350,109	.359,737	.354,297	0	-(4,188)	0	-(4,188)	0	.350,109	0	0	0	.3,117	09/15/2042	1FM
.61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		.03/01/2012	Paydown .....		.137,904	.137,904	.138,718	.138,019	0	-(115)	0	-(115)	0	.137,904	0	0	0	.1,066	01/13/2041	1FM
.61749E-AF-4	MORGAN STANLEY 2006-12X5 A5A 6.092%		.10/25/36	Paydown .....		.46,032	.46,032	.39,366	.37,655	0	8,377	0	8,377	0	.46,032	0	0	0	.470	10/25/2036	3FM
.61751D-AH-7	MSM 2006-17X5 A5W 5.941% 12/25/36		.03/01/2012	Paydown .....		.312,418	.312,418	.245,346	.245,346	0	.67,072	0	.67,072	0	.312,418	0	0	0	.1,987	12/25/2036	1FM
.61752R-AL-6	MSM 2007-3X5 245 6.207% 01/25/47		.03/01/2012	Paydown .....		.12,990	.12,990	.10,799	.10,796	0	2,194	0	2,194	0	.12,990	0	0	0	.129	01/25/2047	4FM
.64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		.01/15/2012	Redemption 100,000		.228,282	.228,282	.228,282	.228,282	0	0	0	0	0	.228,282	0	0	0	.5,857	01/15/2020	1FE
.65538P-SR-9	NA 2007-1 A5 6.347% 03/25/47		.03/01/2012	Paydown .....		.190,920	.190,920	.158,767	.154,720	0	36,200	0	36,200	0	.190,920	0	0	0	.1,944	03/25/2047	1FM
.74922E-AF-6	RALI 2006-S6 1A6 6.250% 06/01/36		.03/01/2012	Paydown .....		.11,026	.15,431	.12,919	.12,916	0	1,279	0	1,279	0	.11,026	0	0	0	.188	06/01/2036	5FM
.74958E-AS-5	RAST 2006-S12 3A9 5.750% 12/25/36		.03/01/2012	Paydown .....		.245,430	.245,430	.243,704	.244,147	0	1,283	0	1,283	0	.245,430	0	0	0	.2,611	12/25/2036	3FM
.75970J-AJ-7	RAST 2007-1 A6 5.710% 04/25/37		.03/01/2012	Paydown .....		.23,771	.23,771	.19,348	.18,638	0	5,134	0	5,134	0	.23,771	0	0	0	.228	04/25/2037	4FM
.76111B-ND-7	RALI 2005-QS16 A4 5.750% 11/25/35		.03/01/2012	Paydown .....		.489,577	.489,577	.443,194	.443,139	0	46,438	0	46,438	0	.489,577	0	0	0	.4,310	11/25/2035	4FM
.76111B-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		.03/01/2012	Paydown .....		.39,696	.39,696	.35,648	.35,601	0	4,095	0	4,095	0	.39,696	0	0	0	.264	03/25/2036	4FM
.76112H-AD-9	RAST 2006-A9C8 A4 6.000% 09/25/36		.03/01/2012	Paydown .....		.101,848	.101,848	.257,009	.256,888	0	12,073	0	12,073	0	.101,848	0	0	0	.4,853	09/25/2036	4FM
.863579-AM-0	SARM SER 2004-12 CL 1A2 2.708% 09/25/34		.02/01/2012	Paydown .....		.9,124	.9,124	.8,057	.8,224	0	.899	0	.899	0	.9,124	0	0	0	.32	09/25/2034	1FM
.863579-CB-2	SARM SER 2004-14 CL 1A 2.702% 10/25/34		.03/01/2012	Paydown .....		.40,530	.40,530	.34,617	.35,472	0	5,057	0	5,057	0	.40,530	0	0	0	.93	10/25/2034	1FM
.86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		.03/01/2012	Paydown .....		.29,019	.29,019	.28,787	.28,811	0	207	0	207	0	.29,019	0	0	0	.265	10/25/2035	4FM
.87222S-AF-4	TBV 2006-5 A5A 0.000% 11/25/36		.03/01/2012	Paydown .....		.1	.195,084	.16,022	.8,592	.7,429	-(1,535)	0	5,894	0	.1	0	0	0	.2,790	11/25/2036	4FM
.88732J-AK-4	TIME WARNER CABLE INC 6.200% 07/01/13		.02/03/2012	KEY BANC-MCDONALD .....		.2,307,122	.2,150,000	.2,324,193	.2,310,402	0	-(10,933)	0	-(10,933)	0	.2,299,468	0	7,653	.7,653	.80,350</		

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						394,623,315	394,969,248	392,721,008	195,731,781	22,916	606	0	23,522	0	393,290,967	0	1,332,348	1,332,348	2,569,898	XXX	XXX		
..00788-12-0 ADVENT SOLAR SERIES D PREFERRED			..03/30/2012	Various	1,490,424,000	3	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	RP6UZ
..192856-12-0 COLD JET INC SERIES C			..03/30/2012	PRIVATE PLACEMENT	5,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	P6UZ
..192856-13-8 COLD JET INC SERIES D			..03/30/2012	PRIVATE PLACEMENT	17,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	P6UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3	XXX	0	0	0	0	0	0	0	0	0	0	0	3	3	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3	XXX	0	0	0	0	0	0	0	0	0	0	0	3	3	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						3	XXX	0	0	0	0	0	0	0	0	0	0	0	3	3	0	XXX	XXX
..04930A-10-4 ATLAS ENERGY LP			..03/14/2012	Spin Off	0.000	130,899		130,899	120,037	(12,740)	0	0	(12,740)	0	130,899	0	0	0	0	0	0	0	L
ATLAS RESOURCE PARTNERS LP LIMITED PARTNERS																							
..04941A-10-1	WACHOVIA		..03/22/2012		7,044,000	196,586		130,899	0	0	0	0	0	0	0	130,899	0	65,687	65,687	0	0	0	L
..126650-10-0 CVS CORP			..01/10/2012	BNY CONVERG- SOFT	10,000,000	418,248		327,201	407,800	(80,599)	0	0	(80,599)	0	327,201	0	91,047	91,047	0	0	0	L	
217202-10-0 COPANO ENERGY LLC			..03/28/2012	WACHOVIA	4,000,000	139,510		118,546	136,800	(18,254)	0	0	(18,254)	0	118,546	0	20,964	20,964	2,300	0	0	U	
226372-10-0 CRESTWOOD MIDSTREAM PARTNERS LP			..03/22/2012	Various	10,000,000	278,418		303,328	222,180	(9,920)	0	0	(9,920)	0	303,328	0	(24,910)	(24,910)	4,900	0	0	L	
227657-10-4 CROSSTEX ENERGY INC			..03/29/2012	Various	30,000,000	412,467		428,351	379,200	49,151	0	0	49,151	0	428,351	0	(15,884)	(15,884)	2,750	0	0	L	
238702-10-8 EL PASO PIPELINE PARTNERS LP			..03/01/2012	WACHOVIA	6,000,000	216,681		218,225	207,720	10,505	0	0	10,505	0	218,225	0	(1,544)	(1,544)	3,000	0	0	L	
29273V-10-0 ENERGY TRANSFER EQUITY LP			..01/09/2012	WACHOVIA	6,000,000	241,585		187,014	243,480	(56,466)	0	0	(56,466)	0	187,014	0	54,571	54,571	0	0	0	L	
..31620R-10-5 FIDELITY NATIONAL TITLE			..03/12/2012	Various	514,852,000	9,045,269		6,994,528	8,201,592	(1,207,065)	0	0	(1,207,065)	0	6,994,528	0	2,050,742	2,050,742	0	0	0	L	
428236-10-3 HEWLETT PACKARD			..03/23/2012	BNY CONVERG- SOFT	35,100,000	825,832		1,473,534	904,176	569,358	0	0	569,358	0	1,473,534	0	(647,702)	(647,702)	4,212	0	0	L	
437076-10-2 HOME DEPOT			..02/22/2012	BOSTON	39,000	1,837		1,193	1,640	(447)	0	0	(447)	0	1,193	0	645	645	0	0	0	L	
437076-10-2 HOME DEPOT			..02/17/2012	BARCLAYS	88,700,000	3,696,976		2,830,310	3,728,948	(898,638)	0	0	(898,638)	0	2,830,310	0	866,666	866,666	0	0	0	L	
456615-10-3 INERGY LP			..03/29/2012	Various	55,000,000	1,046,870		1,130,810	1,343,100	(212,290)	0	0	(212,290)	0	1,130,810	0	(83,940)	(83,940)	24,675	0	0	L	
457153-10-4 INGRAM MICRO INC-CL A			..02/29/2012	Various	87,100,000	1,667,010		1,755,204	1,584,349	170,855	0	0	170,855	0	1,755,204	0	(88,194)	(88,194)	0	0	0	L	
458140-10-0 INTEL CORPORATION			..02/02/2012	BARCLAYS	104,000,000	2,708,108		2,076,625	2,522,000	(445,375)	0	0	(445,375)	0	2,076,625	0	631,483	631,483	0	0	0	U	
49456B-10-1 KINDER MORGAN INC			..03/29/2012	CITIGROUP GLOBAL-EQ	13,000,000	504,887		429,414	0	0	0	0	0	0	429,414	0	75,473	75,473	0	0	0	L	
50075N-10-4 KRAFT FOODS INC			..03/20/2012	Various	9,758,000	374,848		290,179	364,559	(74,380)	0	0	(74,380)	0	290,179	0	84,669	84,669	2,830	0	0	L	
50075N-10-4 KRAFT FOODS INC			..03/16/2012	Various	275,000,000	10,304,104		8,441,504	10,274,000	(1,832,496)	0	0	(1,832,496)	0	8,441,504	0	1,862,600	1,862,600	79,750	0	0	L	
559080-10-6 MAGELLAN MIDSTREAM PRNTS			..01/11/2012	WACHOVIA	3,000,000	195,705		143,776	206,640	(62,864)	0	0	(62,864)	0	143,776	0	51,928	51,928	0	0	0	L	
..70884-10-2 PENN VIRGINIA RESOURCE LP			..03/09/2012	Various	1,785,598	1,785,598		1,743,014	1,838,160	(95,146)	0	0	(95,146)	0	1,743,014	0	42,584	42,584	34,170	0	0	L	
726503-10-5 PLAINS ALL AMER PIPELINE LP			..01/11/2012	WACHOVIA	3,000,000	216,681		160,243	220,350	(60,107)	0	0	(60,107)	0	160,243	0	56,438	56,438	0	0	0	L	
75885Y-10-7 REGENCY ENERGY PARTNERS LP			..01/24/2012	Various	16,700,000	414,026		335,453	415,162	(79,709)	0	0	(79,709)	0	335,453	0	78,574	78,574	0	0	0	L	
830566-10-5 SKETCHERS USA INC-CL A			..02/15/2012	BNY CONVERG- SOFT	164,244,000	2,304,213		1,990,637	0	0	0	0	0	0	1,990,637	0	313,576	313,576	0	0	0	L	
84756N-10-9 SPECTRA ENERGY PARTNERS LP			..03/09/2012	OPPENHEIMER & CO	5,000,000	160,962		165,007	159,800	5,207	0	0	5,207	0	165,007	0	(4,045)	(4,045)	2,375	0	0	L	
87612G-10-1 TARGA RESOURCES CORP			..01/27/2012	OPPENHEIMER & CO	5,000,000	208,342		167,636	203,450	(35,814)	0	0	(35,814)	0	167,636	0	40,706	40,706	1,681	0	0	L	
902973-30-4 U S BANCORP			..03/16/2012	BARCLAYS	100,000,000	3,048,945		223,229	2,705,000	(2,481,771)	0	0	(2,481,771)	0	223,229	0	2,825,716	2,825,716	12,500	0	0	L	
H5833N-10-3 NOBLE CORP			..02/16/2012	BNY CONVERG- SOFT	181,863,000	6,948,358		6,081,144	5,495,900	585,245	0	0	585,245	0	6,081,144	0	867,213	867,213	0	0	0	L	
656844-10-7 NORTH AMER ENERGY PARTNR			A..03/28/2012	Various	100,000,000	482,124		543,500	644,000	(100,500)	0	0	(100,500)	0	543,500	0	(61,376)	(61,376)	0	0	0	L	
87971M-20-2 TELUS CORPORATION			A..01/24/2012	Various	29,415,000	1,546,964		838,698	1,575,173	(736,475)	0	0	(736,475)	0	838,698	0	708,266	708,266	16,852	0	0	L	
..06738E-20-4 BARCLAYS PLC-SPONS ADR			F..03/22/2012	BNY CONVERG- SOFT	406,065,000	6,156,457		7,022,188	4,462,654	2,559,533	0	0	2,559,533	0	7,022,188	0							

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.89155H-44-7	TOUCHSTONE CAPITAL APPRECIATION CLASS C	.....	03/23/2012	TOUCHSTONE SECURITIES	13,168,000	121,614	.....	129,805	112,943	.....(9,422)	0	0	.....(9,422)	0	129,805	0	.....(8,191)	.....(8,191)	.....26,284	.....	L
.89155H-45-4	TOUCHSTONE CAPITAL APPRECIATION CLASS A	.....	03/23/2012	TOUCHSTONE SECURITIES	13,224,000	123,888	.....	130,862	114,803	.....(10,416)	0	0	.....(10,416)	0	130,862	0	.....(6,974)	.....(6,974)	.....26,475	.....	L
.89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y	.....	03/08/2012	TOUCHSTONE SECURITIES	685,000	8,596	.....	9,186	7,571	.....1,616	0	0	.....1,616	0	9,186	0	.....(590)	.....(590)	.....59	.....	L
.89155T-75-5	TOUCHSTONE EMERGING MARKETS III CLASS Y	.....	03/08/2012	TOUCHSTONE SECURITIES	11,000	.99	.....	.93	0	.....0	0	0	.....0	0	.93	0	.....6	.....6	.....0	.....	L
.89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y	.....	03/06/2012	TOUCHSTONE SECURITIES	223,000	2,438	.....	2,906	2,242	.....664	0	0	.....664	0	2,906	0	.....(468)	.....(468)	.....58	.....	L
92999999. Subtotal - Common Stocks - Mutual Funds					5,232,909	XXX	5,501,152	4,771,549	(253,782)	0	0	(253,782)	0	5,501,152	0	(268,247)	(268,247)	820,709	XXX	XXX	
97999997. Total - Common Stocks - Part 4					69,169,235	XXX	58,317,606	60,542,473	(4,804,984)	0	0	(4,804,984)	0	58,317,606	0	10,851,627	10,851,627	1,094,218	XXX	XXX	
97999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
97999999. Total - Common Stocks					69,169,235	XXX	58,317,606	60,542,473	(4,804,984)	0	0	(4,804,984)	0	58,317,606	0	10,851,627	10,851,627	1,094,218	XXX	XXX	
98999999. Total - Preferred and Common Stocks					69,169,238	XXX	58,317,606	60,542,473	(4,804,984)	0	0	(4,804,984)	0	58,317,606	0	10,851,630	10,851,630	1,094,218	XXX	XXX	
99999999 - Totals					463,792,553	XXX	451,038,614	256,274,254	(4,782,068)	606	0	(4,781,462)	0	451,608,573	0	12,183,978	12,183,978	3,664,116	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....3

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)	
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										0	0	0	0	XXX	0	0	0	0	0	0	0	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	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(1,306,344)	0	(2,272,216)	XXX	(2,272,216)	(965,872)	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										0	(1,306,344)	0	(2,272,216)	XXX	(2,272,216)	(965,872)	0	0	0	0	0	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral			
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		(2,272,216)	0		(2,272,216)	0			
0899999 - Totals				0	0	(2,272,216)	0	0	(2,272,216)	0	0	0

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
3128X1-EJ-2	4.25 FMNT 06-13 A			.75,314	.74,913	.04/02/2012
3128X2-TM-7	5.00 FMNT GB 07-14A			.777,027	.767,744	.04/02/2012
3128X3-L7-6	5.00 FMNT GB06-1476			.670	.668	.04/02/2012
312902-LX-5	FMIZ 12/17/2029 A			1,375	1,348	.04/02/2012
31331G-DH-9	3.65 FCSB 12 BP			3,058	3,048	.04/02/2012
31331G-KF-5	2.50 FCSB 13 AK			6,111	6,023	.04/02/2012
31331J-3T-8	1.75 FCSB 15 BQ			1,597	1,575	.04/02/2012
31331J-FU-2	1.70 FCSB 13 AY			2,434	2,389	.04/02/2012
31331J-GC-1	2 1/8 FCSB 14 BX			1,581	1,553	.04/02/2012
31331V-GU-4	4 7/8 FCSB 15 Y			127,362	126,416	.04/02/2012
31331V-PY-6	4 7/8 FCSB 14 AB			5,211	5,223	.04/02/2012
31331V-XR-2	5.70 FCSB 27 C			.48,282	.48,235	.04/02/2012
31331X-3X-8	5.20 FCSB 22 P			162,261	.159,287	.04/02/2012
31331X-SS-2	5.55 FCSB 17 AG			1,161	1,147	.04/02/2012
31331X-SS-2	5.16 FCSB 22 J			351,460	345,217	.04/02/2012
31331Y-3X-6	3.95 FCSB 12 BN			2,430	2,400	.04/02/2012
31331Y-AC-4	4.82 FCSB 12 BD			.615	.616	.04/02/2012
313378-3A-7	1.75 FHOR 12-19 4E			.88,763	.87,194	.04/02/2012
3133EA-DN-5	0.55 FCSB 15 CJ			1,632,206	1,601,282	.04/02/2012
3133EA-FD-5	1.65 FCSB 19 AP			1,800	1,767	.04/02/2012
3133EA-GF-9	2.41 FCSB 22 AC			.6,088	.5,978	.04/02/2012
3133EA-GR-3	3.24 FCSB 28 M			369,746	363,193	.04/02/2012
3134G2-T3-6	FMNT 12-16 T36			600,663	.591,847	.04/02/2012
3134G3-GL-8	1.00 FMNT 14-15 L8			1,027,103	1,009,143	.04/02/2012
3134G3-KD-1	2.00 FMNT 14-19 D1			324,643	319,358	.04/02/2012
3134G3-LJ-7	0.95 FMNT 14-16 J7			312,411	306,697	.04/02/2012
3134G3-NQ-9	0.875 FMNT 14-16 09			238,779	234,309	.04/02/2012
3134G3-QL-7	1.00 FMNT 14-16 L7			93,441	91,670	.04/02/2012
31358C-TS-9	FNIN 11/15/19			1,367	.1,341	.04/02/2012
31358D-DG-6	7,125 FNPR BB 01/30			20,139	.19,744	.04/02/2012
31358D-DR-2	7,25 FNPR BB 05/30			3,209	.3,146	.04/02/2012
31358D-DS-0	6,625 FNPR BB 11/30			.81,608	.80,008	.04/02/2012
31358D-GX-6	4,125 FNPR A 04/14			21,292	.20,875	.04/02/2012
31358D-HD-9	4,625 FNPR A 10/14			.274	.276	.04/02/2012
31358M-AD-2	5.00 FNSM A 02/17			306,828	.302,514	.04/02/2012
31358M-LB-4	6.00 FNSM A 16-36			.12,922	.12,963	.04/02/2012
31359M-QV-8	4.75 FNSM A 06-13			1,726,099	1,699,644	.04/02/2012
31359M-SL-8	4.375 FNSM A 06-13			.71,756	.70,951	.04/02/2012
31359M-WI-1	5.25 FNSM A 09/15/16			467,530	.459,208	.04/02/2012
31359M-YQ-0	5.00 FNSM A 07-12			102,394	.101,196	.04/02/2012
31359M-ZZ-2	5.45 FNSM A 16-21			477,303	.477,820	.04/02/2012
31364E-AV-6	6.03 FNPR A 10/27			.316	.310	.04/02/2012
3136F1-EQ-9	FNZC A 03/17/31			1,343	.1,317	.04/02/2012
3136F7-NM-5	FNZC A 11/15/30			.6,795	.6,662	.04/02/2012
3137EA-AJ-8	5.125 FMNT GB 16 J8			1,282,997	1,282,699	.04/02/2012
3137EA-AM-1	5.00 FMNT GB 17 M1			.50,302	.49,576	.04/02/2012
31398A-AE-2	5.59 FNSM A 17-27			601,030	.602,096	.04/02/2012
31398A-KA-9	5.355 FNSM A 08-17			845,682	.842,027	.04/02/2012
761157-AA-4	8,125 RFBD 19 A			24,670	.24,826	.04/02/2012
761157-AC-0	8,875 RFBD 30 B			1,205	.1,210	.04/02/2012
761157-AD-8	8,875 RFBD 20 A			3,429	.3,403	.04/02/2012
761157-AG-1	8,625 RFBD 21 A			.16,046	.15,922	.04/02/2012
76116E-BX-7	RFIN 10/15/12			2,803	.2,748	.04/02/2012
76116E-BY-5	RFIN 04/15/13			.20	.20	.04/02/2012
76116E-BZ-2	RFIN 10/15/13			5,052	.4,953	.04/02/2012
76116E-CB-4	RFIN 10/15/14			.49	.48	.04/02/2012
76116E-CD-0	RFIN 10/15/15			1,674	.1,641	.04/02/2012
76116E-CF-5	RFIN 10/15/16			.2	.2	.04/02/2012
76116E-CG-3	RFIN 04/15/17			.2	.2	.04/02/2012
76116E-CH-1	RFIN 10/15/17			.2	.2	.04/02/2012
76116E-CJ-7	RFIN 04/15/18			.18,235	.17,877	.04/02/2012
76116E-CK-4	RFIN 10/15/18			1,072	.1,051	.04/02/2012
76116E-CL-2	RFIN 04/15/19			.16	.15	.04/02/2012
76116E-FG-0	RFIN 07/15/13			.52	.51	.04/02/2012
76116E-FH-8	RFIN 01/15/14			.29,093	.28,523	.04/02/2012
76116E-FJ-4	RFIN 07/15/14			.18	.17	.04/02/2012
76116E-FL-9	RFIN 07/15/15			.26,500	.25,980	.04/02/2012
76116E-FQ-8	RFIN 07/15/17			.1,243	.1,219	.04/02/2012
76116E-FR-6	RFIN 01/15/18			.42,301	.41,472	.04/02/2012
76116E-FS-4	RFIN 07/15/18			.12,892	.12,639	.04/02/2012
76116E-FT-2	RFIN 01/15/19			.2,234	.2,190	.04/02/2012
76116E-FU-9	RFIN 07/15/19			.360	.353	.04/02/2012
76116E-FV-7	RFIN 01/15/20			.9,512	.9,325	.04/02/2012
76116E-FW-5	RFIN 07/15/20			.241	.236	.04/02/2012
76116E-FX-3	RFIN 01/15/21			.11,899	.11,666	.04/02/2012
76116E-FY-1	RFIN 07/15/21			.165	.162	.04/02/2012
76116E-GA-2	RFIN 07/15/22			.167	.164	.04/02/2012
76116E-GB-0	RFIN 01/15/23			.25	.24	.04/02/2012
76116E-GC-8	RFIN 07/15/23			.5	.5	.04/02/2012
76116E-GD-6	RFIN 01/15/24			2,291	.2,246	.04/02/2012
76116E-GE-4	RFIN 07/15/24			.9	.9	.04/02/2012
76116E-GF-1	RFIN 01/15/25			.61	.60	.04/02/2012
76116E-GG-9	RFIN 07/15/25			.95	.93	.04/02/2012
76116E-GH-7	RFIN 01/15/26			.684	.671	.04/02/2012
76116E-GK-0	RFIN 01/15/27			4,169	.4,088	.04/02/2012
76116E-GL-8	RFIN 07/15/27			.29	.29	.04/02/2012
76116E-GM-6	RFIN 01/15/28			.3,787	.3,713	.04/02/2012
76116E-GN-4	RFIN 07/15/28			.942	.923	.04/02/2012
76116E-OP-9	RFIN 01/15/29			.54	.52	.04/02/2012
76116E-GR-5	RFIN 01/15/30			4,778	.4,684	.04/02/2012

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
76116E-G1-1	RFIN 04/15/20			2,566	2,516	04/02/2012
76116E-GU-8	RFIN 10/15/20			2	2	04/02/2012
76116E-GW-4	RFIN 10/15/21			14,089	13,813	04/02/2012
76116E-GX-2	RFIN 04/15/22			62	61	04/02/2012
76116E-GY-0	RFIN 10/15/22			2	2	04/02/2012
76116E-GZ-7	RFIN 04/15/23			16,512	16,188	04/02/2012
76116E-HA-1	RFIN 10/15/23			35,859	35,156	04/02/2012
76116E-HB-9	RFIN 04/15/24			26,896	26,369	04/02/2012
76116E-HC-7	RFIN 10/15/24			4,930	4,833	04/02/2012
76116E-HD-5	RFIN 04/15/25			8,500	8,333	04/02/2012
76116E-HE-3	RFIN 10/15/25			1	1	04/02/2012
76116E-HH-6	RFIN 04/15/27			229	.224	04/02/2012
76116E-HJ-2	RFIN 10/15/27			1	.1	04/02/2012
76116E-HK-9	RFIN 04/15/28			8,966	8,791	04/02/2012
76116E-HL-7	RFIN 10/15/28			1	.1	04/02/2012
76116E-HN-3	RFIN 10/15/29			4,299	4,215	04/02/2012
76116E-HP-8	RFIN 04/15/30			296	.290	04/02/2012
76116F-AA-5	8,125 RFPR 19 A			28,563	28,003	04/02/2012
76116F-AC-1	8,875 RFPR 30 B			94	.92	04/02/2012
76116F-AD-9	8,875 RFPR 20 A			65	.64	04/02/2012
76116F-AE-7	9,375 RFPR 20 B			14,681	14,393	04/02/2012
76116F-AG-2	8,625 RFPR 21 A			43,570	42,716	04/02/2012
863871-AM-1	SLZ 10/03/22			2,144	.2,102	04/02/2012
912810-QC-5	USTR 4 1/2 BOND 39			65,958	64,948	04/02/2012
912828-AF-7	3 TRIN C 12			373,904	368,787	04/02/2012
912828-ET-3	2 TRIN A 16			223,233	219,655	04/02/2012
912828-JM-3	USTR 3 1/8 NOTE Q 13			19,474	19,376	04/02/2012
912828-LM-0	USTR 1 3/8 NOTE AC 12			515,822	505,990	04/02/2012
912828-LS-7	2 3/8 NOTE S 14			563,751	557,888	04/02/2012
912828-NS-5	0 5/8 NOTE AM 12			26,659	26,177	04/02/2012
912828-NU-0	USTR 0 3/4 NOTE AB 13			51,500	50,535	04/02/2012
912828-QN-3	3 1/8 NOTE C 21			32,291	31,996	04/02/2012
912828-QW-3	USTR 0 3/8 NOTE AN 13			119,137	116,872	04/02/2012
912833-4U-1	TINT 08/15/32			228	.224	04/02/2012
912833-4V-9	TINT 02/15/33			835	.819	04/02/2012
912833-4W-7	TINT 08/15/33			274	.269	04/02/2012
912833-4X-5	TINT 02/15/34			249	.244	04/02/2012
912833-4Y-3	TINT 08/15/34			62	.61	04/02/2012
912833-5B-2	TINT 02/15/36			131	.129	04/02/2012
912833-7E-4	TINT 08/15/36			49	.48	04/02/2012
912833-7F-1	TINT 02/15/37			84	.83	04/02/2012
912833-7T-1	TINT 05/15/33			207	.203	04/02/2012
912833-7V-6	TINT 05/15/34			477	.468	04/02/2012
912833-DF-4	TINT 02/15/14			118	.116	04/02/2012
912833-DG-2	TINT 08/15/14			243	.238	04/02/2012
912833-DH-0	TINT 02/15/15			467	.458	04/02/2012
912833-JT-8	TINT 08/15/15			146	.144	04/02/2012
912833-JY-7	TINT 05/15/12			900	.882	04/02/2012
912833-KC-3	TINT 05/15/14			1,508	1,478	04/02/2012
912833-KG-4	TINT 02/15/16			457	.448	04/02/2012
912833-KH-2	TINT 05/15/16			1,405	1,377	04/02/2012
912833-KJ-8	TINT 08/15/16			84	.82	04/02/2012
912833-KK-5	TINT 11/15/16			32	.31	04/02/2012
912833-KL-3	TINT 02/15/17			917	.899	04/02/2012
912833-KM-1	TINT 05/15/17			247	.242	04/02/2012
912833-KP-4	TINT 11/15/17			775	.760	04/02/2012
912833-KQ-2	TINT 02/15/18			41	.41	04/02/2012
912833-KS-8	TINT 08/15/18			41	.41	04/02/2012
912833-KT-6	TINT 11/15/18			23	.23	04/02/2012
912833-KU-3	TINT 02/15/19			209	.205	04/02/2012
912833-KV-1	TINT 05/15/19			545	.534	04/02/2012
912833-KW-9	TINT 08/15/19			125	.123	04/02/2012
912833-KY-5	TINT 02/15/20			50	.49	04/02/2012
912833-KZ-2	TINT 05/15/20			2,304	2,258	04/02/2012
912833-LA-6	TINT 08/15/20			110	.108	04/02/2012
912833-LB-4	TINT 11/15/20			167	.163	04/02/2012
912833-LC-2	TINT 02/15/21			2,410	.2,362	04/02/2012
912833-LE-8	TINT 08/15/21			159	.156	04/02/2012
912833-LG-3	TINT 02/15/22			439	.430	04/02/2012
912833-LK-4	TINT 11/15/22			2,616	.2,565	04/02/2012
912833-LN-8	TINT 05/15/23			918	.900	04/02/2012
912833-LQ-1	TINT 02/15/24			4	.4	04/02/2012
912833-LS-7	TINT 08/15/24			613	.601	04/02/2012
912833-LU-2	TINT 02/15/25			34	.34	04/02/2012
912833-LX-6	TINT 11/15/25			1,956	.1,918	04/02/2012
912833-LY-4	TINT 02/15/26			51	.50	04/02/2012
912833-PB-0	TINT 11/15/26			239	.234	04/02/2012
912833-PC-8	TINT 02/15/27			1,571	.1,540	04/02/2012
912833-PE-4	TINT 08/15/27			369	.362	04/02/2012
912833-QB-9	TINT 11/15/27			28	.27	04/02/2012
912833-RY-8	TINT 02/15/28			1,680	.1,647	04/02/2012
912833-RZ-5	TINT 08/15/28			306	.300	04/02/2012
912833-XB-8	TINT 05/15/35			106	.104	04/02/2012
912833-XN-5	TINT 02/15/29			4	.4	04/02/2012
912833-XP-0	TINT 08/15/29			781	.765	04/02/2012
912833-XS-4	TINT 05/15/29			229	.224	04/02/2012
912833-XT-2	TINT 11/15/29			345	.338	04/02/2012
912833-XU-9	TINT 05/15/30			1,669	.1,636	04/02/2012
912833-XX-3	TINT 02/15/30			237	.232	04/02/2012
912833-XY-1	TINT 08/15/30			1,485	.1,456	04/02/2012
912833-XZ-8	TINT 02/15/31			1	.1	04/02/2012
912833-Y3-8	TINT 11/15/36			262	.257	04/02/2012
912833-Y4-6	TINT 05/15/37			246	.241	04/02/2012
912833-Z5-2	TINT 08/15/37			66	.65	04/02/2012
912833-Z6-0	TINT 02/15/38			217	.213	04/02/2012
912834-JB-5	TINT 08/15/40			1	.1	04/02/2012
912834-JH-2	TINT 11/15/40			862	.845	04/02/2012
912834-JP-4	TINT 02/15/41			237	.233	04/02/2012
912834-KH-0	TINT 05/15/41			3	.2	04/02/2012
912834-KP-2	TINT 08/15/41			.41	.35	04/02/2012
91999999. Total - Cash Equivalents (Schedule E Part 2 type)				14,810,413	14,622,347	XXX
99999999 - Totals				14,810,413	14,622,347	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$(5,696,840) Book/Adjusted Carrying Value \$(5,576,008)
2. Average balance for the year to date Fair Value \$17,502,514 Book/Adjusted Carrying Value \$17,502,514
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$14,622,347 NAIC 2 \$NAIC 3 \$NAIC 4 \$NAIC 5 \$NAIC 6 \$

SCHEDULE DL - PART 2
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
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched	1FE		1,500,000	1,500,000	02/03/2014
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched	1		4,224,138	4,224,138	03/15/2017
01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,724,138	5,724,138	XXX
05999999. Total - U.S. Government Bonds				5,724,138	5,724,138	XXX
10999999. Total - All Other Government Bonds				0	0	XXX
17999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
24999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 Sched	1FE		2,700,000	2,700,000	11/15/2038
25999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,700,000	2,700,000	XXX
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1	1FE		1,701,649	1,700,000	11/01/2012
47755K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE Adj % Due 1/1/2036 Sched	1FE		2,525,000	2,525,000	01/01/2036
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,226,649	4,225,000	XXX
31999999. Total - U.S. Special Revenues Bonds				6,926,649	6,925,000	XXX
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6/1/2021 Sched	1FE		2,695,000	2,695,000	06/01/2021
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15	2FE		1,074,486	1,073,492	07/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6	1FE		2,002,640	2,000,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01	1FE		407,433	408,150	08/06/2012
78009N-BG-8	Royal Bank CD Adj % Due 11/9/2012 Sched	1FE		2,000,000	2,000,000	11/09/2012
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLAT F1t % Due 1/24/2013 Sched	1FE		2,100,000	2,100,000	01/24/2013
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15	2FE		1,517,216	1,525,649	07/15/2012
32999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				11,796,774	11,802,290	XXX
38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				11,796,774	11,802,290	XXX
48999999. Total - Hybrid Securities				0	0	XXX
55999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
61999999. Total - Issuer Obligations				20,220,912	20,226,429	XXX
62999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
63999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
64999999. Total - Other Loan-Backed and Structured Securities				4,226,649	4,225,000	XXX
65999999. Total Bonds				24,447,561	24,451,429	XXX
70999999. Total - Preferred Stocks				0	0	XXX
75999999. Total - Common Stocks				0	0	XXX
76999999. Total - Preferred and Common Stocks				0	0	XXX
064149-A5-6	BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1			3,142,780	3,133,817	01/22/2013
316175-40-5	FIDELITY INST MM FUN PRIME			48,497	48,497	
40429C-CW-0	HSBC FINANCE CORP F1t % Due 9/14/2012 MJS015			699,626	697,996	09/14/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLAT Adj % Due 12/7/2012 MJS07			1,800,000	1,800,000	12/07/2012
98647R-AC-7	YORL CP 0.45% Due 6/1/2012 At Mat			500,000	500,000	06/01/2012
89999999. Total - Short-Term Invested Assets (Schedule DA type)				6,190,903	6,180,310	XXX
00118T-D9-3	AGL CAPITAL CORP CP 0.37% Due 4/9/2012 At Mat			4,011,588	4,011,588	04/09/2012
05361L-D3-6	AVERY DENNISON CP 0.4% Due 4/3/2012 At Mat			3,999,378	3,999,378	04/03/2012
25179K-D5-3	Devon CP 0.47% Due 4/5/2012 At Mat			999,008	999,008	04/05/2012
2574P0-E2-6	DOMINION RESOURCES CP 0.39% Due 5/2/2012 At Mat			3,298,820	3,298,820	05/02/2012
4851E0-D4-5	KANSAS CITY CP 0.42% Due 4/4/2012 At Mat			3,498,653	3,498,653	04/04/2012
66807M-D2-0	NOWEST CP 0.45% Due 4/2/2012 At Mat			1,499,756	1,499,756	04/02/2012
64985J-DL-4	NYSTEC CP 0.35% Due 4/20/2012 At Mat			2,999,329	2,999,329	04/20/2012
68267T-DR-9	ONEOK CP 0.42% Due 4/25/2012 At Mat			3,198,992	3,198,992	04/25/2012
73768A-D2-9	POTOMAC CP 0.35% Due 4/2/2012 At Mat			3,299,904	3,299,904	04/02/2012
83701L-DT-5	SOUTH CAROLINA FUEL CP 0.45% Due 4/27/2012 At Mat			3,998,600	3,998,600	04/27/2012
94707L-DP-4	WEATHERFORD CP 0.6% Due 4/23/2012 At Mat			3,198,720	3,198,720	04/23/2012
91999999. Total - Cash Equivalents (Schedule E Part 2 type)				34,002,747	34,002,747	XXX
99999999 - Totals				64,641,211	64,634,486	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$(58,260,156) Book/Adjusted Carrying Value \$(58,268,232)
2. Average balance for the year to date Fair Value \$90,818,702 Book/Adjusted Carrying Value \$90,857,405
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value \$79,451,624 Book/Adjusted Carrying Value \$79,256,833

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank	Cincinnati, OH				13,947,179	15,992,585	15,468,899	XXX
JP Morgan/Chase	New York, NY				6,630,341	7,124,457	6,238,738	XXX
PNC Bank	Cincinnati, OH				10,078,033	4,520,882	5,581,739	XXX
M&I Bank	Milwaukee, WI				1,871,092	2,231,338	1,573,274	XXX
Northern Trust	Chicago, IL				500,039	500,040	500,042	XXX
Bank of New York Mellon	New York, NY				624,481	(4,522,220)	296,817	XXX
Branch Banking and Trust CO	Winston-Salem, NC				(100,952)	53,163	217,337	XXX
US Bank	Cincinnati, OH				(259,306)	(243,570)	(234,627)	XXX
Bank of America	San Francisco, CA				(32,675,251)	(35,250,053)	(39,047,464)	XXX
0199998. Deposits in ...	3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		77,556	164,752	133,164	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	693,212	(9,428,626)	(9,272,081)
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX					XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0
0399999. Total Cash on Deposit		XXX	XXX	0	0	693,212	(9,428,626)	(9,272,081)
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
0599999. Total - Cash		XXX	XXX	0	0	693,212	(9,428,626)	(9,272,081)

STATEMENT AS OF MARCH 31, 2012 OF THE The Western and Southern Life Insurance 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
AGL CAPITAL CORP CP		03/30/2012	.0370	.04/09/2012	4,011,588	.82	
EVERY DENNISON CP		03/30/2012	.0400	.04/03/2012	3,999,378	.533	
Devon CP		01/20/2012	.0470	.04/05/2012	.999,008	.940	
DOMINION RESOURCES CP		03/30/2012	.0390	.05/02/2012	3,298,820	.72	
KANSAS CITY CP		03/02/2012	.0420	.04/04/2012	3,498,653	1,225	
NYSTEG CP		03/28/2012	.0350	.04/20/2012	2,999,329	.117	
WEST CP		03/20/2012	.0450	.04/02/2012	1,499,756	.225	
ONEOK CP		03/29/2012	.0420	.04/25/2012	3,198,992	.112	
POTOMAC CP		03/30/2012	.0350	.04/02/2012	.8,499,752	.165	
REED CP		03/29/2012	.0450	.04/30/2012	2,499,000	.94	
SOUTH CAROLINA FUEL CP		03/30/2012	.0450	.04/27/2012	3,998,600	.100	
WEATHERFORD CP		03/30/2012	.0400	.04/02/2012	5,199,827	.116	
WEATHERFORD CP		03/30/2012	.0600	.04/23/2012	3,198,720	.107	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					46,901,423	3,888	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					46,901,423	3,888	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					46,901,423	3,888	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					46,901,423	3,888	0
8699999 - Total Cash Equivalents					46,901,423	3,888	0