



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code08360836NAIC Company Code70483Employer's ID Number31-0487145  
(Current)(Prior)

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

Country of DomicileUnited States of America

Incorporated/Organized02/23/1888Commenced Business04/30/1888

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

Main Administrative Office400 BroadwayCincinnati, OH 45202  
(Street and Number)(City or Town, State and Zip Code)513-629-1800  
(Area Code) (Telephone Number)

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

Primary Location of Books and Records400 BroadwayCincinnati, OH 45202  
(Street and Number)(City or Town, State and Zip Code)513-629-1800  
(Area Code) (Telephone Number)

Internet Web Site AddressWWW.WesternSouthernLife.com

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OFFICERS

Chairman of Board,  
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebling

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhioSS:

County ofHamilton

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

John Finn Barrett  
Chairman of Board, President & CEO

Donald Joseph Wuebling  
Secretary and Counsel

Bradley Joseph Hunkler  
VP, Chief Accounting Officer

Subscribed and sworn to before me this27th day ofApril 2012

a. Is this an original filing? Yes [ X ] No [ ]  
b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

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

ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(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 \$<br>encumbrances) .....  | 28,334,728             | 0                       | 28,334,728                                | 28,027,360  |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  | 9,968,299              | 0                       | 9,968,299                                 | 3,320,099   |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....  |                        |                         | 0   | 428,820   |
| 5. Cash (\$ .....(9,272,081) ), cash equivalents<br>(\$ .....46,901,422 ) and short-term<br>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<br>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<br>deferred and not yet due (including \$ .....<br>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<br>(\$ ..... ) .....   | 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<br>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<br>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<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....2,622,441,594 less \$ ..... included in Line 6.3<br>(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                              |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....   |                                | 0                              |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... 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<br>experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                | 0                              |
| 9.3 Other amounts payable on reinsurance, including \$ .....0 assumed and \$ .....460,362<br>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<br>\$ .....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<br>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                              |
| 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                              |
| 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                              |
| 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                              |
| 24.03 Funds held under reinsurance treaties with unauthorized reinsurers .....   |                                | 0                              |
| 24.04 Payable to parent, subsidiaries and affiliates .....   | 6,210                          | 0                              |
| 24.05 Drafts outstanding .....   |                                | 0                              |
| 24.06 Liability for amounts held under uninsured plans .....   |                                | 0                              |
| 24.07 Funds held under coinsurance .....   |                                | 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                              |
| 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                              |
| 31. Aggregate write-ins for other than special surplus funds .....   | 0                              | 0                              |
| 32. Surplus notes .....  |                                | 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                              |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....  |                                | 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                  |
| <b>DETAILS OF WRITE-INS</b>  |                                |                                |
| 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                     |

SUMMARY OF OPERATIONS

|   | 1                       | 2                     | 3                               |
|---|-------------------------|-----------------------|---------------------------------|
|   | Current Year<br>To Date | Prior Year<br>To Date | Prior Year Ended<br>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                     | 0                               |
| 8. Miscellaneous Income:  |                         |                       |                                 |
| 8.1 Income from fees associated with investment management, administration and contract<br>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<br>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<br>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<br>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<br>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<br>gains tax of \$ .....2,204,588 (excluding taxes of \$ .....452,437<br>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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 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<br>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                          |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 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                          |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....   | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....   | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds .....   | 0                            | 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<br>plus Line 16.6) ..... | (72,985,750)                 | (161,971,971)              | (272,590,143)                        |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..                      | (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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>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<br>Carrying Value<br>Amortized Cost<br>Before Current<br>Period OTTI | Present Value<br>of<br>Future Cash<br>Flows | Recognized<br>Other-Than-<br>Temporary<br>Impairment | Amortized<br>Cost After<br>Other-Than-<br>Temporary<br>Impairment | Fair Value | Date of<br>Financial<br>Statement<br>Where<br>Reported |
|--|---|---|--|---|------------|--|
| For the three month period ended March 31, 2012: |   |   |  |   |            |  |
| Total  | \$ -  | \$ -  | \$ -   | \$ -  | \$ -       | -  |

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  |

NOTES TO FINANCIAL STATEMENTS

| CUSIP     | Book/Adj<br>Carrying Value<br>Amortized Cost<br>Before Current<br>Period OTTI | Present Value<br>of<br>Future Cash<br>Flows | Recognized<br>Other-Than-<br>Temporary<br>Impairment | Amortized<br>Cost After<br>Other-Than-<br>Temporary<br>Impairment | Fair Value    | Date of<br>Financial<br>Statement<br>Where<br>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  |
| 872225AF4 | 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  |
| 872225AF4 | 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          | \$      | 1,587,317,879 | \$      | 139,925,481 | \$      | 207,049,868 | \$    | 1,934,293,228 |
| Liabilities at fair value           |         |               |         |             |         |             |       |               |
| Derivative liabilities              | \$      | -             | \$      | -           | \$      | (2,272,216) | \$    | (2,272,216)   |
| Total liabilities at fair value     | \$      | -             | \$      | -           | \$      | (2,272,216) | \$    | (2,272,216)   |

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<br>1/1/2012 | Transfers in<br>level 3 | Transfers out<br>of level 3 | Total gains<br>(losses)<br>included in<br>net income | Total gains<br>(losses)<br>included in<br>surplus | Net<br>purchases,<br>issuances,<br>sales, &<br>settlements | Balance at<br>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                  | \$ 187,604,343         | \$ 11,838,489           | \$ (7,924)                  | \$ 5,807,878   | \$ 133,885  | \$ (599,019)   | \$ 204,777,652           |

\* 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,<br>issuances, sales, &<br>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                   | \$ 3,148,403 | \$ (1,385,976) | \$ -  | \$ (2,361,446) | \$ (599,019)   |

- (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<br>Value | Admitted Assets  | (Level 1)     | (Level 2)       | (Level 3)      | Not<br>practicable<br>(carrying<br>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<br>and short-term<br>investments | 89,761,151              | 89,761,151       | 89,761,151    | -               | -              | -   |
| Securities lending<br>reinvested collateral<br>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.

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.

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?  
If yes, complete the Schedule Y - Part 1 - organizational chart.

Yes [ ] No [ X ]
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ] No [ X ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ] No [ ] N/A [ X ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2007
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2007
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

12/18/2008
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ] No [ ] N/A [ X ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ] No [ ] N/A [ X ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ X ] No [ ]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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.

Yes [ X ] No [ ]
- 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 [ X ]
- 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 [ X ]
- 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 [ X ] 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 [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$.....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 [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 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 [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ ] No [ ]

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<br>Name of Custodian(s)     | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                            | 3<br>Address                                    |
|--------------------------------------|---|---|
| 107126 .....                         | FT WASHINGTON INVESTMENT ADVISORS ..... | 303 BROADWAY, SUITE 1200, CINTI, OH 45202 ..... |

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [ X ] No [ ]
- 17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

36,848,894

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

\$

104,224

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

91.300 %

2.2

A&H cost containment percent

1.500 %

2.3

A&H expense percent excluding cost containment expenses

67.500 %

3.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

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

| 1<br>NAIC<br>Company<br>Code | 2<br><br>Federal<br>ID Number | 3<br><br>Effective<br>Date | 4<br><br>Name of Reinsurer | 5<br><br>Domiciliary Jurisdiction | 6<br><br>Type of<br>Reinsurance<br>Ceded | 7<br><br>Is Insurer<br>Authorized?<br>(Yes or No) |
|------------------------------|-------------------------------|----------------------------|----------------------------|-----------------------------------|--|---|
|                              |                               |                            | 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             | Life Contracts |           | 4                       | 5                      | 6   | 7                    |
|----------------------|--|-----|---------------|----------------|-----------|-------------------------|------------------------|---|----------------------|
|                      |  |     |               | 2              | 3         |                         |                        |   |                      |
|                      |  |     | Active Status |                |           | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations |
| 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  | 0                    |
| 59.                  | Subtotal   | (a) | 44            | 50,506,768     | 25,094    | 7,848,804               | 0                      | 58,380,666  | 0                    |
| 90.                  | Reporting entity contributions for employee benefits plans                             | XXX |               | 2,046,405      | 0         | 0                       | 0                      | 2,046,405   |                      |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities               | XXX |               | 7,770,560      | 422       | 0                       | 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                      | 0                      | 678,309   |                      |
| 94.                  | Aggregate or other amounts not allocable by State                                      | XXX |               | 0              | 0         | 0                       | 0                      | 0   | 0                    |
| 95.                  | Totals (Direct Business)   | XXX |               | 61,001,845     | 25,616    | 7,848,901               | 0                      | 68,876,362  | 0                    |
| 96.                  | Plus Reinsurance Assumed   | XXX |               | 263,874        | 2,259,178 | 0                       | 0                      | 2,523,052   |                      |
| 97.                  | Totals (All Business)  | XXX |               | 61,265,719     | 2,284,794 | 7,848,901               | 0                      | 71,399,414  | 0                    |
| 98.                  | Less Reinsurance Ceded   | XXX |               | 307,292        | 0         | 976,803                 | 0                      | 1,284,095   |                      |
| 99.                  | Totals (All Business) less Reinsurance Ceded   | XXX |               | 60,958,427     | 2,284,794 | 6,872,098               | 0                      | 70,115,319  | 0                    |
| DETAILS OF WRITE-INS |  |     |               |                |           |                         |                        |   |                      |
| 5801.                | Mexico   | XXX |               | 22,431         |           |                         |                        | 22,431  |                      |
| 5802.                | Other Foreign  | XXX |               | 21,665         |           | 329                     |                        | 21,994  |                      |
| 5803.                |  | XXX |               |                |           |                         |                        | 0   |                      |
| 5898.                | Summary of remaining write-ins for Line 58 from overflow page                          | XXX |               | 0              | 0         | 0                       | 0                      | 0   | 0                    |
| 5899.                | Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)                              | XXX |               | 44,096         | 0         | 329                     | 0                      | 44,425  | 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                      | 0   | 0                    |
| 9499.                | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                              | XXX |               | 0              | 0         | 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**

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

**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 Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0836       | Western-Southern Group | 00000             | 31-1732405        |              |     |  | Western-Southern Mutual Holding Company     | OH                    | UIP                              | Western-Southern Mutual Holding Company        | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1732404        |              |     |  | Western & Southern Financial Group, Inc     | OH                    | UDP                              | Western-Southern Mutual Holding Company        | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 65242             | 35-0457540        |              |     |  | Lafayette Life Insurance Company            | OH                    | JA                               | Western-Southern Mutual Holding Company        | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 35-2123483        |              |     |  | LLIA Inc                                    | OH                    | NIA                              | Lafayette Life Insurance Company               | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 70483             | 31-0487145        |              |     |  | The Western and Southern Life Ins Co        | OH                    |                                  | Western & Southern Financial Group, Inc        | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1702203        |              |     |  | Fort Washington High Yield Invt LLC         | OH                    | 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           | 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            | 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             | 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.        | 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 Captial 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                 | 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.        | 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             | 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             | 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              | 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.      | 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.     | 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.        | 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            | 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.        | OH                    | DS                               | Fort Washington PE Invest VII LP               | Management   | 1.830  | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 20-0360272        |              |     |  | 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                           | 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              | 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                            | 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                            | 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                           | KY                    | DS                               | The Western and Southern Life Ins Co           | Ownership  | 25.000                                       | WS Mutual Holding Co                       |    |

**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 Percen-tage | 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 Hldings, 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                       |    |

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 Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0836       | Western-Southern Group | 00000             | 27-2330466        |              |     |  | Leroy Glen Investment LLC  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 26-4291356        |              |     |  | Sundance Lafrontera Holdings LLC   | TX                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 72.520                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 35-2431972        |              |     |  | Canal Senate Apartments LLC  | IN                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1317879        |              |     |  | Wright Exec Hotel LTD Partners   | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 60.490                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 34-1826874        |              |     |  | IR Mall Associates LTD   | FL                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 49.500                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 75-2808126        |              |     |  | Centreport Partners LP   | TX                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 25.250                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 20-4322006        |              |     |  | PCE LP   | GA                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 41.900                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-4266774        |              |     |  | Randolph Tower Affordable Inv Fund LLC                                   | IL                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 06-1804434        |              |     |  | WS Operating Holdings, LLC   | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1018957        |              |     |  | Eagle Realty Group, LLC  | OH                    | DS                               | W&S Operating Holdings LLC                      | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1301863        |              |     |  | Fort Washington Investment Advisors Insurance Profitlment Solutions, LLC | OH                    | DS                               | W&S Operating Holdings LLC                      | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 43-2081325        |              |     |  |  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1338187        |              |     |  | OTR Housing Associates LP  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 98.000                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1335827        |              |     |  | OTR Transitional Housing LP  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 99.000                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 04-3226492        |              |     |  | Boston Cap Corp Tax Credit Fund III                                      | MA                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 13.340                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 35-2209877        |              |     |  | Fort Washington Savings Company  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-1413821        |              |     |  | Western-Southern Agency  | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-0790233        |              |     |  | Westad Inc   | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 92622             | 31-1000236        |              |     |  | Western-Southern Life Assurance Co                                       | OH                    | DS                               | The Western and Southern Life Insurance Company | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 20-2485167        |              |     |  | Boston Capital Afford Housing Morg Fund LLC                              | MA                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 14.360                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-2678623        |              |     |  | Boston Cap Intermediate Term Income Fund                                 | MA                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 33.300                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 20-4322006        |              |     |  | PCE LP   | GA                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 22.340                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 27-1024113        |              |     |  | North Braeswood Meritage Holdings LLC                                    | OH                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 03-0464760        |              |     |  | Centerline Corporate Partners XXI LP                                     | NY                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 17.320                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 20-0317564        |              |     |  | Centerline Corporate Partners XXV LP                                     | NY                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 11.380                                       | WS Mutual Holding Co                       |    |
| 0836       | Western-Southern Group | 00000             | 31-0846576        |              |     |  | W&S Brokerage Services, Inc  | OH                    | DS                               | Western-Southern Life Assurance Co              | Ownership  | 100.000                                      | WS Mutual Holding Co                       |    |

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 Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | *     |
| ...0836 ... | Western-Southern Group ..... | ...00000 .....    | 31-1328371 .....  | .....        | ..... | .....  | IFS Financial Services, Inc .....           | ...OH.....            | .....DS.....                     | Western-Southern Life Assurance Co .....       | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...00000 .....    | 31-1334221 .....  | .....        | ..... | .....  | W&S Financial Group Distributors Inc .....  | ...OH.....            | .....DS.....                     | IFS Financial Services, Inc .....              | Ownership.....   | ..99.000 .....                               | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...00000 .....    | 31-1334223 .....  | .....        | ..... | .....  | IFS Agency Services Inc .....               | ...OH.....            | .....DS.....                     | IFS Financial Services, Inc .....              | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...00000 .....    | 47-6046379 .....  | .....        | ..... | .....  | Touchstone Securities, Inc .....            | ...NE.....            | .....DS.....                     | IFS Financial Services, Inc .....              | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...00000 .....    | 31-1394672 .....  | .....        | ..... | .....  | Touchstone Advisors Inc .....               | ...OH.....            | .....DS.....                     | IFS Financial Services, Inc .....              | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...99937 .....    | 31-1191427 .....  | .....        | ..... | .....  | Columbus Life Insurance Co .....            | ...OH.....            | .....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 Invt 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.....                     | Columbus Life Insurance Co .....               | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...74780 .....    | 86-0214103 .....  | .....        | ..... | .....  | Integrity Life Insurance Co .....           | ...OH.....            | .....DS.....                     | The Western and Southern Life Ins Co .....     | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |
| ...0836 ... | Western-Southern Group ..... | ...75264 .....    | 16-0958252 .....  | .....        | ..... | .....  | National Integrity Life Insurance Co .....  | ...NY.....            | .....DS.....                     | Integrity Life Insurance Co .....              | Ownership.....   | ..100.000 .....                              | WS Mutual Holding Co .....                 | ..... |

|          |             |
|----------|-------------|
| 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.

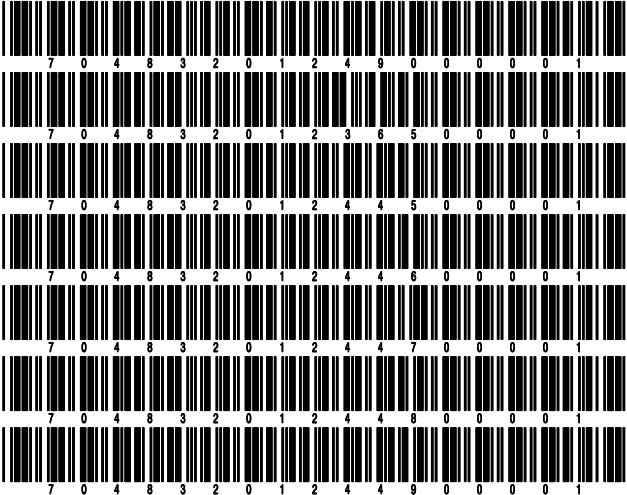
|  | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 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]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

|       |   | 1                       | 2                     | 3                               |
|-------|---|-------------------------|-----------------------|---------------------------------|
|       |   | Current Year<br>To Date | Prior Year<br>To Date | Prior Year Ended<br>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            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>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            | 2                               |
|---|--------------|---------------------------------|
|   | Year to Date | Prior Year Ended<br>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            | 2                               |
|--|--------------|---------------------------------|
|  | Year to Date | Prior Year Ended<br>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             | 2                               |
|---|---------------|---------------------------------|
|   | Year to Date  | Prior Year Ended<br>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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>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 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>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             | 2                               |
|---|---------------|---------------------------------|
|   | Year To Date  | Prior Year Ended<br>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<br>Description of Property           | Location   |            | 4<br>Date<br>Acquired | 5<br>Name of Vendor | 6<br>Actual Cost at<br>Time of Acquisition | 7<br>Amount of<br>Encumbrances | 8<br>Book/Adjusted<br>Carrying Value<br>Less Encumbrances | 9<br>Additional<br>Investment<br>Made After<br>Acquisition |
|--|------------|------------|-----------------------|---------------------|--|--------------------------------|---|--|
|  | 2<br>City  | 3<br>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   | 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<br>Description of Property | Location  |            | 4<br>Disposal<br>Date | 5<br>Name of Purchaser | 6<br>Actual<br>Cost | 7<br>Expended<br>for<br>Additions,<br>Permanent<br>Improve-<br>ments and<br>Changes<br>in Encum-<br>brances | 8<br>Book/<br>Adjusted<br>Carrying<br>Value Less<br>Encum-<br>brances<br>Prior<br>Year | Change in Book/Adjusted Carrying Value Less Encumbrances |  |   |   |   | 14<br>Book/<br>Adjusted<br>Carrying<br>Value Less<br>Encum-<br>brances<br>on<br>Disposal | 15<br>Amounts<br>Received<br>During<br>Year | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br>Gross<br>Income<br>Earned<br>Less<br>Interest<br>Incurred on<br>Encum-<br>brances | 20<br>Taxes,<br>Repairs<br>and<br>Expenses<br>Incurred |
|------------------------------|-----------|------------|-----------------------|------------------------|---------------------|---|--|--|--|---|---|---|--|---|---|--|---|---|--|
|                              | 2<br>City | 3<br>State |                       |                        |                     |   |  | 9<br>Current<br>Year's<br>Depre-<br>ciation              | 10<br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | 11<br>Current<br>Year's<br>Change in<br>Encum-<br>brances | 12<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11-9-10) | 13<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
|                              |           |            |                       |                        |                     |   |  |  |  |   |   |   |  |   |   |  |   |   |  |
| 0399999 - Totals             |           |            |                       |                        | 0                   | 0   | 0  | 0  | 0  | 0   | 0   | 0   | 0  | 0   | 0   | 0  | 0   | 0   | 0  |

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

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

E02

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  | 2  | Location       |         | 5  | 6                   | 7                              | 8                       | 9  | 10   | 11                        | 12  | 13                         |     |
|--|--|----------------|---------|--|---------------------|--------------------------------|-------------------------|--|--|---------------------------|---|----------------------------|-----|
| CUSIP<br>Identification  | Name or Description                          | 3              | 4       | Name of Vendor<br>or General Partner         | NAIC<br>Designation | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual Cost<br>at Time of<br>Acquisition | Additional<br>Investment Made<br>After Acquisition | Amount of<br>Encumbrances | Commitment<br>for<br>Additional<br>Investment | Percentage of<br>Ownership |     |
|  |  | City           | 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  | 178  | 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  | 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  | 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  | 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  | 21,594   | 0                         | 3,456,338                                     | 0.930                      |     |
|  | CORSAIR IV LP                                | NEW YORK       | NY      | CORSAIR IV LP                                |                     | 06/20/2011                     |                         | 0  | 917,899  | 0                         | 5,843,724                                     | 1.860                      |     |
|  | SNOW PHIPPS II LP                            | NEW YORK       | NY      | SNOW PHIPPS II LP                            |                     | 08/11/2010                     |                         | 0  | 597,807  | 0                         | 4,244,925                                     | 0.810                      |     |
|  | ABRY SENIOR EQUITY III LP                    | BOSTON         | MA      | ABRY SENIOR EQUITY III LP                    |                     | 08/09/2010                     |                         | 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  | 50,000   | 0                         | 9,224,743                                     | 4.920                      |     |
|  | HITECVISION VI, LP                           | GUERNSEY       | CI      | HITECVISION VI, LP                           |                     | 12/16/2011                     |                         | 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  | 2,000,000  | 0                         | 4,000,000                                     | 13.890                     |     |
|  | DECHENG CAPITAL CHINA LIFE SCIENCES FUND I   | Caymen Islands | CI      | DECHENG CAPITAL CHINA LIFE SCIENCES FUND I   |                     | 01/26/2012                     |                         | 1,652,579                                | 0  | 0                         | 8,347,421                                     | 15.023                     |     |
| 1699999. Joint Venture Interests - Common Stock - Affiliated   |  |                |         |  |                     |                                |                         |  | 1,652,579  | 2,350,000                 | 0   | 14,447,421                 | XXX |
|  | WS LOOKOUT JV, LLC                           | FT WRIGHT      | KY      | LOOKOUT CORP. CENTER                         |                     | 12/17/1981                     |                         |  | 17,834   |                           | 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                     |                         |  | 3,813,109  |                           | 18,582,883                                    | 100.000                    |     |
|  | CINCINNATI NEW MARKET FUND                   | CINCINNATI     | OH      | CNMF, LLC                                    |                     | 01/21/2005                     |                         |  | (1,361,138)  |                           | 0   | 14.670                     |     |
|  | W&S REAL ESTATE HOLDINGS LLC                 | CINCINNATI     | OH      | WSLIC  |                     | 12/01/2006                     |                         |  | 4,376,767  |                           | 31,967,640                                    | 100.000                    |     |
|  | CANAL SENATE APTS, LLC                       | INDIANAPOLIS   | IN      | CENTRAL CANAL FC,LLC                         |                     | 01/09/2012                     |                         |  | 44,302,435   | 0                         | 1,397,565                                     | 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                    | 2                                   | Location       |       | 5                                       | 6                        | 7             | 8   | Change in Book/Adjusted Carrying Value   |  |   |   |  |  | 15  | 16            | 17                                       | 18                               | 19                            | 20                |
|----------------------|-------------------------------------|----------------|-------|---|--------------------------|---------------|---|--|--|---|---|--|--|---|---------------|--|----------------------------------|-------------------------------|-------------------|
|                      |                                     | 3              | 4     |   |                          |               |   | 9  | 10   | 11  | 12                                      | 13   | 14   |   |               |  |                                  |                               |                   |
| CUSIP Identification | Name or Description                 | City           | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
|                      | ABRY SENIOR EQUITY II LP            | BOSTON         | MA    | ABRY SENIOR EQUITY II LP                | 07/27/2006               | 03/05/2012    | 390,015   |  |  |   |   | 0  |  | 390,015   | 390,015       |  |                                  | 0                             |                   |
|                      | ABRY BROADCAST PARTNERS VI LP       | BOSTON         | MA    | ABRY BROADCAST PARTNERS VI LP           | 03/26/2008               | 03/23/2012    | 169,932   |  |  |   |   | 0  |  | 169,932   | 169,932       |  |                                  | 0                             |                   |
|                      | ABRY ADVANCED SECURITIES FUND LP    | Caymen Islands | CI    | ABRY ADVANCED SECURITIES FUND LP        | 08/01/2008               | 03/28/2012    | 317,206   |  |  |   |   | 0  |  | 317,206   | 317,206       |  |                                  | 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  | 0  | 189,665   | 189,665       | 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  | 2                                    | Location   |       | 5                                       | 6                        | 7             | 8   | Change in Book/Adjusted Carrying Value   |  |   |   |  |  | 15  | 16            | 17                                       | 18                               | 19                            | 20                |
|--|--------------------------------------|------------|-------|---|--------------------------|---------------|---|--|--|---|---|--|--|---|---------------|--|----------------------------------|-------------------------------|-------------------|
|  |                                      | 3          | 4     |   |                          |               |   | 9  | 10   | 11  | 12                                      | 13   | 14   |   |               |  |                                  |                               |                   |
| CUSIP Identification   | Name or Description                  | City       | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
|  | AUDAX III LP                         | WILMINGTON | .DE   | AUDAX III LP                            | .11/14/2007              | .01/13/2012   | .538,149  |  |  |   |   | .0   |  | .538,149  | .538,149      |  |                                  | .0                            |                   |
|  | KKR ASSOCIATES LP                    | NEW YORK   | .NY   | KKR ASSOCIATES LP                       | .10/05/2006              | .03/19/2012   | .365,622  |  |  |   |   | .0   |  | .365,622  | .365,622      |  |                                  | .0                            |                   |
|  | LEXINGTON CAPITAL PARTNERS II LP     | WILMINGTON | .DE   | LEXINGTON CAPITAL PARTNERS II LP        | .04/08/1998              | .01/30/2012   | .19,090   |  |  |   |   | .0   |  | .19,090   | .19,090       |  |                                  | .0                            |                   |
|  | PROVIDENCE EQUITY PARTNERS VI LP     | PROVIDENCE | .RI   | PROVIDENCE EQUITY PARTNERS VI LP        | .03/16/2007              | .03/16/2012   | .330,200  |  |  |   |   | .0   |  | .330,200  | .330,200      |  |                                  | .0                            | 4,596             |
|  | VS&A COMMUNICATIONS PARTNERS III, LP | WILMINGTON | .DE   | VS&A COMMUNICATIONS PARTNERS III, LP    | .01/14/1999              | .03/26/2012   | .37,649   |  |  |   |   | .0   |  | .37,649   | .37,649       |  |                                  | .0                            |                   |
|  | BEEKEN PETTY O'KEEFE FUND II LP      | CHICAGO    | .IL   | BEEKEN PETTY O'KEEFE FUND II LP         | .10/31/2005              | .03/15/2012   | .150,969  |  |  |   |   | .0   |  | .150,969  | .150,969      |  |                                  | .0                            | 186,958           |
|  | CARLYLE MEZZANINE PARTNERS LP        | WASHINGTON | .DC   | CARLYLE MEZZANINE PARTNERS LP           | .03/14/2006              | .02/24/2012   | .114,320  |  |  |   |   | .0   |  | .114,320  | .114,320      |  |                                  | .0                            |                   |
|  | CARLYLE RIVERSTONE III LP            | WASHINGTON | .DC   | CARLYLE RIVERSTONE III LP               | .04/03/2006              | .03/02/2012   | .181,584  |  |  |   |   | .0   |  | .181,584  | .181,584      |  |                                  | .0                            | 39,751            |
|  | APAX EUROPE VII LP                   | LONDON     | .UK   | APAX EUROPE VII LP                      | .06/25/2007              | .01/09/2012   | .46,682   |  |  |   |   | .0   |  | .46,682   | .46,682       |  |                                  | .0                            |                   |
|  | CORSAIR IV LP                        | NEW YORK   | .NY   | CORSAIR IV LP                           | .06/20/2011              | .01/06/2012   | .152,047  | .0                                       | .0   | .0  | .0                                      | .0   | .0   | .152,047  | .152,047      | .0                                       | .0                               | .0                            | .0                |
|  | HIG BAYSIDE DEBT & LBO II LP         | MIAMI      | .FL   | HIG BAYSIDE DEBT & LBO II LP            | .06/17/2008              | .03/23/2012   | .187,394  |  |  |   |   | .0   |  | .187,394  | .187,394      |  |                                  | .0                            |                   |
|  | SNOW PHIPPS II LP                    | NEW YORK   | .NY   | SNOW PHIPPS II LP                       | .08/11/2010              | .02/09/2012   | .50,629   |  |  |   |   | .0   |  | .50,629   | .50,629       |  |                                  | .0                            |                   |
|  | ABRY SENIOR EQUITY III LP            | BOSTON     | .MA   | ABRY SENIOR EQUITY III LP               | .08/09/2010              | .01/05/2012   | .29,786   |  |  |   |   | .0   |  | .29,786   | .29,786       |  |                                  | .0                            |                   |
|  | REGIMENT CAPITAL ADVISORS LP         | BOSTON     | .MA   | REGIMENT CAPITAL ADVISORS LP            | .07/15/2011              | .03/21/2012   | .271,806  | .0                                       | .0   | .0  | .0                                      | .0   | .0   | .271,806  | .271,806      | .0                                       | .0                               | .0                            | .0                |
|  | ENERGY RECAP & RESTRUCT FUND         | HOUSTON    | .TX   | ENERGY RECAP & RESTRUCT FUND            | .10/21/2011              | .03/26/2012   | .860,922  | .0                                       | .0   | .0  | .0                                      | .0   | .0   | .860,922  | .860,922      | .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                             | 231,305           |
|  | FORT WASHINGTON PE INVEST III LP     | CINCINNATI | .OH   | FORT WASHINGTON PE INVEST III LP        | .12/08/2000              | .03/12/2012   | .3,122,063  |  |  |   |   | .0   |  | .3,122,063  | .3,122,063    |  |                                  | .0                            |                   |
|  | FORT WASHINGTON PE INVEST VI LP      | CINCINNATI | .OH   | FORT WASHINGTON PE INVEST VI LP         | .10/25/2007              | .02/28/2012   | .450,000  |  |  |   |   | .0   |  | .450,000  | .450,000      |  |                                  | .0                            |                   |
|  | FORT WASHINGTON PE INVEST V LP       | CINCINNATI | .OH   | FORT WASHINGTON PE INVEST V LP          | .05/15/2006              | .02/06/2012   | .2,997,039  |  |  |   |   | .0   |  | .2,997,039  | .2,997,039    |  |                                  | .0                            |                   |
|  | WSL PARTNERS LP                      | CINCINNATI | .OH   | WSL PARTNERS LP                         | .11/14/2003              | .02/01/2012   | .1,729,255  |  |  |   |   | .0   |  | .1,729,255  | .1,729,255    |  |                                  | .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   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .0                            |                   |
|  |                                      |            |       |   |                          |               |   |  |  |   |   | .0   |  |   |               |  |                                  | .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                 |
| 3999999. Total - Unaffiliated                                  |                                      |            |       |   |                          |               | 4,403,667   | 0  | 0  | 0   | 0                                       | 0  | 0  | 4,403,667   | 4,403,667     | 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                 |
| 4199999 - Totals   |                                      |            |       |   |                          |               | 12,702,024  | 0  | 0  | 0   | 0                                       | 0  | 0  | 12,702,024  | 12,702,024    | 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   | 2   | 3       | 4             | 5                              | 6                         | 7           | 8           | 9                                       | 10                                       |
|---|---|---------|---------------|--------------------------------|---------------------------|-------------|-------------|---|--|
| CUSIP Identification  | Description                                       | Foreign | Date Acquired | Name of Vendor                 | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 36176F-2C-1   | G2 #765171 4.660% 12/27/61                        |         | .03/01/2012   | Interest Capitalization        |                           | .305,062    | .305,062    | .0                                      | 1  |
| 36176F-29-2   | 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                                      |
| 3136A3-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-VII-6  | FHLMC 2758 ZG 5.500% 04/15/33                     |         | .03/01/2012   | Interest Capitalization        |                           | .105,671    | .105,671    | .0                                      | 1  |
| 38373V-NB-9   | GNMA - CMO 2002-81 Z 6.112% 09/16/42              |         | .03/01/2012   | Interest Capitalization        |                           | .106,608    | .106,608    | .0                                      | 1  |
| 38373Y-6Z-2   | GNMA - CMO 2003-16 Z 5.625% 02/16/44              |         | .03/01/2012   | Interest Capitalization        |                           | .115,682    | .115,682    | .0                                      | 1  |
| 38373Y-UK-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                                      |
| 02666Q-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 1CB4 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-LC4 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 HLDS/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 HLDS/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-AX-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-SW-2   | TOYOTA MOTOR CREDIT CORP CORPLOAT 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-AO-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                                     | XXX                                      |
| 8399999. Total - Bonds  |   |         |               |                                |                           | 391,320,519 | 394,878,210 | 463,153                                 | XXX                                      |
| 8999997. Total - Preferred Stocks - Part 3                              |   |         |               |                                |                           | 0           | XXX         | 0                                       | XXX                                      |
| 8999998. Total - Preferred Stocks - Part 5                              |   |         |               |                                |                           | XXX         | XXX         | XXX                                     | XXX                                      |
| 8999999. Total - Preferred Stocks                                       |   |         |               |                                |                           | 0           | XXX         | 0                                       | XXX                                      |
| 04930A-10-4   | ATLAS ENERGY LP                                   |         | .02/17/2012   | Various                        |                           | .11,000,000 | .277,120    | .0                                      | L  |

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   | 2  | 3       | 4             | 5                     | 6                         | 7           | 8         | 9                                       | 10                                       |
|---|--|---------|---------------|-----------------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification  | Description  | Foreign | Date Acquired | Name of Vendor        | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 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   | OILTANKING PARTNERS LP                             |         | .03/30/2012   | Various               | 8,000,000                 | 246,431     |           | .0                                      | L  |
| 68351T-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               | 6,216,939   |           | .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               | 337,054,000               | 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  |
| 69456A-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       | .0                                      | 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                     | 2                                   | 3           | 4             | 5                 | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|-------------------------------------|-------------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |                                     |             |               |                   |                           |                |           |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                         | For-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 (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
|                       |                                     |             |               | Redemption        | 100.0000                  |                |           |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| .313375-Y2-7          | FHLB 0.400% 11/01/12                |             | 01/01/2012    |                   |                           | 1,000,000      | 1,000,000 | 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 2.000% 01/09/12                |             | 01/09/2012    | Maturity          |                           | 7,805,000      | 7,805,000 | 7,809,960   | 7,805,006                                | .0  | (.6)                                      | .0   | (.6)   | .0   | 7,805,000                                      | .0                                       | .0                               | .0                            | 78,050  | 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  | (3,047)                                   | .0   | (3,047)  | .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  | 24  | .0   | 24   | .0   | 284  | .0                                       | .0                               | .0                            | .2  | 06/20/2019                        | 1  |
| .36202K-UV-5          | GNMA ARM # 8696 1.625% 09/20/25     |             | 03/01/2012    | Paydown           |                           | 490            | 490       | 504         | 453                                      | .0  | 36  | .0   | 36   | .0   | 490  | .0                                       | .0                               | .0                            | .1  | 09/20/2025                        | 1  |
| .36203C-ME-9          | GNMA # 345157 6.500% 01/15/24       |             | 03/01/2012    | Paydown           |                           | 397            | 397       | 356         | 363                                      | .0  | 34  | .0   | 34   | .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       | 666         | 666                                      | .0  | 62  | .0   | 62   | .0   | 728  | .0                                       | .0                               | .0                            | .8  | 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  | 336                                       | .0   | 336  | .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  | 49  | .0   | 49   | .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  | 1,148                                     | .0   | 1,148  | .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  | 38  | .0   | 38   | .0   | 446  | .0                                       | .0                               | .0                            | .5  | 02/15/2024                        | 1  |
| .36203D-MZ-0          | GNMA # 346076 6.500% 01/15/24       |             | 03/01/2012    | Paydown           |                           | 3,279          | 3,279     | 2,802       | 2,882                                    | .0  | 397                                       | .0   | 397  | .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  | 527                                       | .0   | 527  | .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  | 153                                       | .0   | 153  | .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  | 2,529                                     | .0   | 2,529  | .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  | 1,564                                     | .0   | 1,564  | .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  | 24  | .0   | 24   | .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  | 69  | .0   | 69   | .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  | 46  | .0   | 46   | .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  | 102                                       | .0   | 102  | .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  | 20  | .0   | 20   | .0   | 233  | .0                                       | .0                               | .0                            | .3  | 11/15/2023                        | 1  |
| .36203S-4U-8          | GNMA 30 YR # 358235 6.500% 09/15/23 |             | 03/01/2012    | Paydown           |                           | 496            | 496       | 427         | 439                                      | .0  | 57  | .0   | 57   | .0   | 496  | .0                                       | .0                               | .0                            | .5  | 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  | 885                                       | .0   | 885  | .0   | 7,893  | .0                                       | .0                               | .0                            | 85  | 12/15/2023                        | 1  |
| .36203W-NW-4          | GNMA 30 YR # 361405 6.500% 02/15/24 |             | 03/01/2012    | Paydown           |                           | 1,877          | 1,877     | 1,682       | 1,716                                    | .0  | 161                                       | .0   | 161  | .0   | 1,877  | .0                                       | .0                               | .0                            | 20  | 02/15/2024                        | 1  |
| .36203Y-ZF-0          | GNMA 30 YR # 363574 6.500% 12/15/23 |             | 03/01/2012    | Paydown           |                           | 189            | 189       | 170         | 173                                      | .0  | 16  | .0   | 16   | .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  | 365                                       | .0   | 365  | .0   | 3,201  | .0                                       | .0                               | .0                            | 39  | 08/15/2023                        | 1  |
| .36204C-6Z-9          | GNMA 30 YR # 366388 6.500% 12/15/23 |             | 03/01/2012    | Paydown           |                           | 2,931          | 2,931     | 2,629       | 2,683                                    | .0  | 248                                       | .0   | 248  | .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  | 293                                       | .0   | 293  | .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  | 122                                       | .0   | 122  | .0   | 1,075  | .0                                       | .0                               | .0                            | 12  | 05/15/2024                        | 1  |
| .36204G-Y3-0          | GNMA 30 YR # 369830 6.500% 12/15/23 |             | 03/01/2012    | Paydown           |                           | 1,859          | 1,859     | 1,589       | 1,635                                    | .0  | 225                                       | .0   | 225  | .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  | 49  | .0   | 49   | .0   | 573  | .0                                       | .0                               | .0                            | .6  | 01/15/2024                        | 1  |
| .36204H-QF-0          | GNMA # 370454 6.500% 12/15/23       |             | 03/01/2012    | Paydown           |                           | 410            | 410       | 368         | 375                                      | .0  | 35  | .0   | 35   | .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  | 86  | .0   | 86   | .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  | 75  | .0   | 75   | .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  | 116                                       | .0   | 116  | .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  | 2,851                                     | .0   | 2,851  | .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  | 145                                       | .0   | 145  | .0   | 1,293  | .0                                       | .0                               | .0                            | 14  | 01/15/2024                        | 1  |
| .36204K-SW-9          | GNMA # 372661 6.500% 01/15/24       |             | 03/01/2012    | Paydown           |                           | 2,180          | 2,180     | 1,889       | 1,939                                    | .0  | 241                                       | .0   | 241  | .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  | 2,458                                     | .0   | 2,458  | .0   | 21,836   | .0                                       | .0                               | .0                            | 236   | 02/15/2024                        | 1  |
| .36204K-EA-7          | GNMA # 371929 6.500% 03/15/24       |             | 03/01/2012    | Paydown           |                           | 593            | 593       | 532         | 542                                      | .0  | 51  | .0   | 51   | .0   | 593  | .0                                       | .0                               | .0                            | .6  | 03/15/2024                        | 1  |
| .36204N-FK-8          | GNMA 30 YR # 374670 6.500% 02/15/24 |             | 03/01/2012    | Paydown           |                           | 5,078          | 5,078     | 4,400       | 4,515                                    | .0  | 563                                       | .0   | 563  | .0   | 5,078  | .0                                       | .0                               | .0                            | 56  | 02/15/2024                        | 1  |
| .36204N-ND-5          | GNMA 30 YR # 374888 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 1,057          | 1,057     | 914         | 938                                      | .0  | 119                                       | .0   | 119  | .0   | 1,057  | .0                                       | .0                               | .0                            | 11  | 01/15/2024                        | 1  |
| .36204N-R9-0          | GNMA 30 YR # 375012 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 2,361          | 2,361     | 2,046       | 2,099                                    | .0  | 261                                       | .0   | 261  | .0   | 2,361  | .0                                       | .0                               | .0                            | 25  | 01/15/2024                        | 1  |
| .36204P-QA-3          | GNMA 30 YR # 375849 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 414            | 414       | 371         | 379                                      | .0  | 35  | .0   | 35   | .0   | 414  | .0                                       | .0                               | .0                            | .5  | 01/15/2024                        | 1  |
| .36204Q-CC-2          | GNMA 30 YR # 376367 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 2,160          | 2,160     | 1,936       | 1,975                                    | .0  | 185                                       | .0   | 185  | .0   | 2,160  | .0                                       | .0                               | .0                            | 16  | 01/15/2024                        | 1  |
| .36204Q-EA-4          | GNMA 30 YR # 376429 6.500% 03/15/24 |             | 03/01/2012    | Paydown           |                           | 10,806         | 10,806    | 9,233       | 9,492                                    | .0  | 1,315                                     | .0   | 1,315  | .0   | 10,806   | .0                                       | .0                               | .0                            | 163   | 03/15/2024                        | 1  |
| .36204R-YP-7          | GNMA 30 YR # 377918 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 837            | 837       | 724         | 743                                      | .0  | 94  | .0   | 94   | .0   | 837  | .0                                       | .0                               | .0                            | .9  | 01/15/2024                        | 1  |
| .36204R-YO-5          | GNMA 30 YR # 377919 6.500% 01/15/24 |             | 03/01/2012    | Paydown           |                           | 1,431          | 1,431     | 1,233       | 1,266                                    | .0  | 165                                       | .0   | 165  | .0   | 1,431  | .0                                       | .0                               | .0                            | 16  | 01/15/2024                        | 1  |
| .36204U-JU-6          | GNMA 30 YR # 380175 6.500% 12/15/23 |             | 03/01/2012    | Paydown           |                           | 132            | 132       | 114         | 117                                      | .0  | 15  | .0   | 15   | .0   | 132  | .0                                       | .0                               | .0                            | .1  | 12/15/2023                        | 1  |
| .36204Y-C3-5          | GNMA 30 YR # 383590 6.500% 04/15/24 |             | 03/01/2012    | Paydown           |                           | 3,440          | 3,440     | 2,962       | 3,041                                    | .0  | 399                                       | .0   | 399  | .0   | 3,440  | .0                                       | .0                               | .0                            | 37  | 04/15/2024                        | 1  |
| .36205B-E5-7          | GNMA 30 YR # 385456 6.500% 03/15/24 |             | 03/01/2012    | Paydown           |                           | 2,740          | 2,740     | 2,375       | 2,436                                    | .0  | 305                                       | .0   | 305  | .0   | 2,740  | .0                                       | .0                               | .0                            | 30  | 03/15/2024                        | 1  |
| .36205B-EE-8          | GNMA 30 YR # 385433 6.500% 02/15/24 |             | 03/01/2012    | Paydown           |                           | 1,309          | 1,309     | 1,132       | 1,162                                    | .0  | 147                                       | .0   | 147  | .0   | 1,309  | .0                                       | .0                               | .0                            | 14  | 02/15/2024                        | 1  |
| .36205B-EF-5          | GNMA 30 YR # 385434 6.500% 02/15/24 |             | 03/01/2012    | Paydown           |                           | 1,370          | 1,370     | 1,185       | 1,216                                    | .0  | 154                                       | .0   | 154  | .0   | 1,370  | .0                                       | .0                               | .0                            | 14  | 02/15/2024                        | 1  |
| .36205B-KL-5          | GNMA 30 YR # 385599 6.500% 03/15/24 |             | 03/01/2012    | Paydown           |                           | 750            | 750       | 641         | 659                                      | .0  | 91  | .0   | 91   | .0   | 750  | .0                                       | .0                               | .0                            | .8  | 03/15/2024                        | 1  |

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                     | 2                                    | 3       | 4             | 5                  | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--------------------------------------|---------|---------------|--------------------|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |                                      |         |               |                    |                           |                |            |             |  | 11  | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                          | For-ign | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (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                            | .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                            | .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                            | .32   | 09/15/2028                        | 1  |
| 362156-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                            | .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                            | .6  | 10/15/2015                        | 1  |
| 362165-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                            | .11   | 11/15/2016                        | 1  |
| 362166-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                            | .1  | 09/15/2018                        | 1  |
| 362167-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                            | .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                            | .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                            | .11   | 11/15/2018                        | 1  |
| 36217M-J5-4           | 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                            | .47   | 12/15/2023                        | 1  |
| 362180-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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .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                            | .5  | 10/15/2018                        | 1  |
| 36219Y-Q7-4           | 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                            | .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                            | .6  | 06/15/2019                        | 1  |
| 36220T-D4-3           | GNMA 30 YR # 287323 9.000% 02/15/20  |         | 03/01/2012    | Paydown            |                           | 166            | 166        | 161         | 163                                      | .0  | .3  | .0   | .3   | .0   | 166  | .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                            | .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                            | .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                            | .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                            | .9  | 11/15/2023                        | 1  |
| 36225C-EV-4           | GNMA ARM # 80147 2.000% 12/20/27     |         | 03/01/2012    | Paydown            |                           | 287            | 287        | 295         | 287                                      | .0  | .19                                       | .0   | .19  | .0   | 287  | .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                            | .1  | 02/20/2028                        | 1  |
| 36296L-4X-5           | GNMA 694838 5.602% 11/20/59          |         | 02/01/2012    | Paydown            |                           | 22,936         | 22,936     | 25,298      | 25,199                                   | .0  | .(2,361)                                  | .0   | .(2,361)   | .0   | 22,936   | .0                                       | .0                               | .0                            | .214  | 11/20/2059                        | 1  |
|                       | Redemption 100.0000                  |         |               |                    | 100.0000                  |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 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                            | .56   | 03/15/2017                        | 1  |
|                       | OPIC US Agency Floating MTN 0.130%   |         |               |                    |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 690353-RV-1           | 12/15/19                             |         | 02/22/2012    | MELLON CAPITAL MKT |                           | 30,000,000     | 30,000,000 | 30,000,000  | 10,000,000                               | .0  | .0  | .0   | .0   | .0   | 30,000,000                                     | .0                                       | .0                               | .0                            | 4,521   | 12/15/2019                        | 1  |
| 690353-SU-2           | OPIC AgencyVAR 0.130% 06/15/17       |         | 03/15/2012    | MELLON CAPITAL MKT |                           | 15,000,000     | 15,000,000 | 15,000,000  | 5,000,000                                | .0  | .0  | .0   | .0   | .0   | 15,000,000                                     | .0                                       | .0                               | .0                            | 3,012   | 06/15/2017                        | 1  |
| 690353-UV-7           | OPIC VRDN 0.130% 06/15/17            |         | 02/22/2012    | MELLON CAPITAL MKT |                           | 5,000,000      | 5,000,000  | 5,000,000   | .0                                       | .0  | .0  | .0   | .0   | .0   | 5,000,000                                      | .0                                       | .0                               | .0                            | .412  | 06/15/2017                        | 1  |
| 912810-QT-8           | U S TREASURY 3.125% 11/15/41         |         | 01/25/2012    | Various            |                           | 35,758,554     | 35,000,000 | 35,221,915  | .0                                       | .0  | .(59)                                     | .0   | .(59)  | .0   | 35,221,856                                     | .0                                       | 536,698                          | 536,698                       | 182,006   | 11/15/2041                        | 1  |
|                       | MORGAN STANLEY FIXED INC             |         |               |                    |                           |                |            |             |  |   |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 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                                       | 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                                       | .0  | 1,157                                     | .0   | 1,157  | .0   | 74,106,625                                     | .0                                       | 252,750                          | 252,750                       | 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                                       | .0  | 3,170                                     | .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                     | 2                                       | 3        | 4             | 5                 | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|---|----------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|---|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |   |          |               |                   |                           |                |           |             |  | 11  | 12  | 13  | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                             | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| 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                            | 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     | 399,684                                  | .0  | (22,278)                                  | .0  | (22,278)   | .0   | 377,416  | .0                                       | .0                               | .0                            | 2,745   | 05/01/2025                        | 1  |
| 3128PR-RN-1           | 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                            | 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                            | 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                            | 25  | 02/01/2021                        | 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                            | 4   | 12/01/2021                        | 1  |
| 31295V-EC-0           | FHLMC # A00131 9.500% 11/01/20          |          | 03/01/2012    | Paydown           |                           | 168            | 168       | 168         | 168                                      | .0  | .0  | .0  | .0   | .0   | 168  | .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   | .0   | 13   | .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   | .0   | 23   | .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   | .0   | 53   | .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  | .0   | 252  | .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)  | .0   | 374  | .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)  | .0   | 652  | .0                                       | .0                               | .0                            | 6   | 07/01/2019                        | 1  |
| 313401-Q6-1           | FHLMC # 360070 9.500% 07/01/19          |          | 03/01/2012    | Paydown           |                           | 89             | 89        | 88          | 88                                       | .0  | 1   | .0  | 1  | .0   | 89   | .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  | .0   | 226  | .0                                       | .0                               | .0                            | 3   | 05/01/2020                        | 1  |
| 313602-PQ-1           | FNMA - CMO 1989-17-E 10.400% 04/25/19   |          | 03/01/2012    | Paydown           |                           | 13,359         | 13,359    | 13,651      | 13,329                                   | .0  | 30  | .0  | 30   | .0   | 13,359   | .0                                       | .0                               | .0                            | 297   | 04/25/2019                        | 1  |
| 313602-YQ-1           | FNMA - CMO 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   | .0   | 3,159  | .0                                       | .0                               | .0                            | 50  | 07/25/2019                        | 1  |
| 313614-AB-2           | FNMA # 050318 10.000% 07/01/20          |          | 03/01/2012    | Paydown           |                           | 200            | 200       | 200         | 199                                      | .0  | 1   | .0  | 1  | .0   | 200  | .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  | .0   | 326  | .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  | .0   | 1,204  | .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  | .0   | 556  | .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   | .0   | 505  | .0                                       | .0                               | .0                            | 8   | 09/01/2021                        | 1  |
| 3136A2-W5-8           | FNA 2011-M9 AB 2.773% 01/25/21          |          | 03/01/2012    | Paydown           |                           | 33,430         | 33,430    | 33,345      | 33,345                                   | .0  | 85  | .0  | 85   | .0   | 33,430   | .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      | .0                                       | (2,395)                                   | .0  | (2,395)                                     | .0   | 29,815   | .0   | .0                                       | .0                               | 99                            | 05/25/2039  | 1                                 |  |
| 31374S-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)  | .0   | 161,287  | .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)   | .0   | 41,052   | .0                                       | .0                               | .0                            | 220   | 12/01/2017                        | 1  |
| 3138EO-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  | .0   | 305,412  | .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)  | .0   | 156,451  | .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)  | .0   | 45,235   | .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)   | .0   | 413,112  | .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)  | .0   | 42,659   | .0                                       | .0                               | .0                            | 347   | 10/15/2021                        | 1  |
| 31397M-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)   | .0   | 436,211  | .0                                       | .0                               | .0                            | 3,217   | 12/25/2023                        | 1  |
| 31397Q-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)  | .0   | 26,896   | .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)  | .0   | 293,764  | .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)   | .0   | 695,956  | .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)  | .0   | 405,753  | .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  | .0   | 417,024  | .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  | .0   | 443,945  | .0                                       | .0                               | .0                            | 3,114   | 06/01/2023                        | 1  |
| 31412S-D3-6           | FNMA # 933122 5.500% 01/01/38           |          | 03/01/2012    | Paydown           |                           | 49,173         | 49,173    | 49,817      | 49,794                                   | .0  | (621)                                     | .0  | (621)  | .0   | 49,173   | .0                                       | .0                               | .0                            | 391   | 01/01/2038                        | 1  |
| 31414D-UF-1           | FNMA # 963282 5.000% 05/01/23           |          | 03/01/2012    | Paydown           |                           | 118,669        | 118,669   | 122,953     | 122,639                                  | .0  | (3,969)                                   | .0  | (3,969)  | .0   | 118,669  | .0                                       | .0                               | .0                            | 1,095   | 05/01/2023                        | 1  |
| 31414E-CQ-5           | FNMA # 963679 5.000% 06/01/23           |          | 03/01/2012    | Paydown           |                           | 374,065        | 374,065   | 366,839     | 367,259                                  | .0  | 6,805                                     | .0  | 6,805  | .0   | 374,065  | .0                                       | .0                               | .0                            | 2,339   | 06/01/2023                        | 1  |
| 31414E-JC-9           | FNMA # 963859 5.000% 06/01/23           |          | 03/01/2012    | Paydown           |                           | 497,615        | 497,615   | 488,003     | 488,561                                  | .0  | 9,053                                     | .0  | 9,053  | .0   | 497,615  | .0                                       | .0                               | .0                            | 4,642   | 06/01/2023                        | 1  |
| 31414M-AW-3           | FNMA # 970737 5.000% 11/01/23           |          | 03/01/2012    | Paydown           |                           | 270,66         |           |             |  |   |   |   |  |  |  |  |                                  |                               |   |                                   |  |

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                     | 2  | 3       | 4             | 5                 | 6                         | 7              | 8                     | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|-----------------------|--|---------|---------------|-------------------|---------------------------|----------------|-----------------------|-------------|--|---|---|---|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|                       |  |         |               |                   |                           |                |                       |             |  | 11  | 12  | 13  | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification | Description                              | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value             | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 3199999               | 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  | 26,327,916                                     | 0  | 0                                | 0                             | 190,713   | XXX                               | XXX  |
| ..021468-AG-8         | CWALT 2006-14CB A7                       | 6.000%  | 05/25/36      |                   |                           | 03/01/2012     | Paydown               | 76,580      | 76,580                                   | 60,009                                    | 59,990                                    |   | 16,590   |  | 76,580   |  |                                  |                               | 709   | 05/25/2036                        | 4FM  |
| ..02148J-AD-9         | CWALT 2006-39CB 1A4                      | 6.000%  | 01/25/37      |                   |                           | 03/01/2012     | Paydown               | 67,312      | 131,685                                  | 119,594                                   | 116,257                                   |   | 5,275  |  | 67,312   |  |                                  |                               | 1,585   | 01/25/2037                        | 5FM  |
| ..02660T-ER-0         | AHM 2005-2 5A1                           | 5.064%  | 09/25/35      |                   |                           | 03/01/2012     | Paydown               | 62,884      | 62,697                                   | 62,629                                    | 62,884                                    |   | 255  |  | 62,884   |  |                                  |                               | 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                                   |   | 1,647  |  | 374,233  |  |                                  |                               | 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                                   |   | 1,708  |  | 235,584  |  |                                  |                               | 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                                   |   | 2,414  |  | 184,711  |  |                                  |                               | 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                                    |   | 2,748  |  | 94,176   |  |                                  |                               | 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                                   |   | 1,628  |  | 981,565  |  |                                  |                               | 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                                   |   | (3,460)  |  | 432,821  |  |                                  |                               | 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                                    |   | 2,182  |  | 77,165   |  |                                  |                               | 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                                   |   | 5,010  |  | 423,268  |  |                                  |                               | 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                                |   | 1,794  |  | 12,164,140                                     |  | (770,098)                        | (770,098)                     | 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                                   |   | 1,388  |  | 407,085  |  |                                  |                               | 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                                   |   | (856)  |  | 640,443  |  |                                  |                               | 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  |  | 5,490,000                                      |  |                                  |                               | 3,271   | 09/01/2027                        | 1FE  |
| ..1249MG-AX-2         | CBASS 2007-CB1 AFB1B                     | 5.971%  | 01/25/37      |                   |                           | 03/01/2012     | Paydown               | 4,918       | 4,918                                    | 2,877                                     | 2,270                                     |   | 2,648  |  | 4,918  |  |                                  |                               | 26  | 01/25/2037                        | 1FM  |
| ..12513X-AD-4         | CD 2006-CD2 AAB                          | 5.354%  | 01/15/46      |                   |                           | 03/01/2012     | Paydown               | 680,335     | 680,335                                  | 696,015                                   | 685,236                                   |   | (4,901)  |  | 680,335  |  |                                  |                               | 6,434   | 01/15/2046                        | 1FM  |
| ..12542T-AA-4         | CHS PROPERTIES INC VRDN VRDN             | 0.210%  |               |                   |                           | 06/01/21       | Redemption            | 100.0000    |  | 51,000                                    | 51,000                                    |   | 0  |  | 51,000   |  |                                  |                               | 11  | 06/01/2021                        | 1FE  |
| ..12628K-AA-0         | CSAB 2006-3 A1A                          | 6.000%  | 11/25/36      |                   |                           | 03/16/2012     | JVB Financial         | 60,584      | 121,169                                  | 42,723                                    | 38,712                                    |   | (549)  |  | 38,162   |  | 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                                       |   | 1,968  |  | 2,892  |  |                                  |                               | 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  |  | 1,011,937                                      |  |                                  |                               | 6,552   | 01/10/2012                        | 3AM  |
| ..12667G-AH-6         | CWALT 2005-13CB A8                       | 5.500%  | 05/25/35      |                   |                           | 03/01/2012     | Paydown               | 29,147      | 29,147                                   | 28,154                                    | 28,537                                    |   | 610  |  | 29,147   |  |                                  |                               | 271   | 05/25/2035                        | 4FM  |
| ..12667G-PV-9         | CWALT 2005-20CB 1A3                      | 5.500%  | 07/25/35      |                   |                           | 03/01/2012     | Paydown               | 102,070     | 102,070                                  | 99,159                                    | 101,060                                   |   | 1,010  |  | 102,070  |  |                                  |                               | 884   | 07/25/2035                        | 4FM  |
| ..12667G-PW-7         | CWALT 2005-20CB 1A4                      | 5.500%  | 07/25/35      |                   |                           | 03/01/2012     | Paydown               | 146,894     | 146,894                                  | 149,075                                   | 147,563                                   |   | (669)  |  | 146,894  |  |                                  |                               | 1,274   | 07/25/2035                        | 4FM  |
| ..12667G-XD-0         | CWALT 2005-28CB 2A4                      | 5.750%  | 08/25/35      |                   |                           | 03/01/2012     | Paydown               | 32,641      | 32,641                                   | 31,988                                    | 32,210                                    |   | 431  |  | 32,641   |  |                                  |                               | 283   | 08/25/2035                        | 4FM  |
| ..12668A-AL-9         | CWALT 2005-47CB A11                      | 5.500%  | 10/25/35      |                   |                           | 03/01/2012     | Paydown               | 230,612     | 230,612                                  | 229,281                                   | 230,498                                   |   | 115  |  | 230,612  |  |                                  |                               | 2,149   | 10/25/2035                        | 5FM  |
| ..12668A-NW-1         | CWALT 2005-54CB 1N1                      | 5.500%  | 10/25/35      |                   |                           | 03/01/2012     | Paydown               | 42,472      | 42,472                                   | 42,459                                    | 42,390                                    |   | 82   |  | 42,472   |  |                                  |                               | 373   | 10/25/2035                        | 4FM  |
| ..12668B-YF-4         | CWALT 2006-7CB 1A14                      | 6.000%  | 05/25/36      |                   |                           | 03/01/2012     | Paydown               | 32,105      | 80,594                                   | 62,962                                    | 62,941                                    |   | 5,154  |  | 32,104   |  |                                  |                               | 1,054   | 05/25/2036                        | 5FM  |
| ..12668G-AD-4         | CWIL 2006-S9 A4                          | 5.794%  | 11/25/35      |                   |                           | 03/01/2012     | Paydown               | 65,685      | 65,685                                   | 47,736                                    | 48,707                                    |   | 16,977   |  | 65,685   |  |                                  |                               | 651   | 11/25/2035                        | 3FM  |
| ..12668G-AF-9         | CWIL 2006-S9 A6                          | 5.588%  | 08/25/36      |                   |                           | 03/01/2012     | Paydown               | 71,976      | 71,976                                   | 56,547                                    | 58,633                                    |   | 13,343   |  | 71,976   |  |                                  |                               | 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                                   |   | 1,791  |  | 422,568  |  |                                  |                               | 3,868   | 11/25/2035                        | 3FM  |
| ..15005M-AD-6         | CEDAR BRAKES I LLC SERIES B              | 8.500%  |               |                   |                           |                | Redemption            | 100.0000    |  | 252,780                                   | 252,780                                   |   | 0  |  | 252,780  |  |                                  |                               | 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                                   |   | 989  |  | 420,343  |  |                                  |                               | 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                                   |   | 10,658   |  | 129,853  |  |                                  |                               | 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  |  | 380,815  |  |                                  |                               | 13,329  | 07/15/2026                        | 4AM  |
| ..225458-SR-5         | CSFB 2005-9 2A1                          | 5.500%  | 10/25/35      |                   |                           | 03/01/2012     | Paydown               | 37,179      | 37,179                                   | 36,151                                    | 36,500                                    |   | 679  |  | 37,179   |  |                                  |                               | 345   | 10/25/2035                        | 3FM  |
| ..225458-PR-3         | CSFB 2005-4 2A4                          | 5.500%  | 06/25/35      |                   |                           | 03/01/2012     | Paydown               | 34,327      | 34,327                                   | 33,194                                    | 33,642                                    |   | 685  |  | 34,327   |  |                                  |                               | 269   | 06/25/2035                        | 4FM  |
| ..22546B-AC-4         | CSMC 2007-C5 A2                          | 5.589%  | 09/15/40      |                   |                           | 03/01/2012     | Paydown               | 202,311     | 202,311                                  | 205,470                                   | 204,159                                   |   | (1,848)  |  | 202,311  |  |                                  |                               | 2,386   | 09/15/2040                        | 1FM  |
| ..23247L-AA-6         | CWALT 2007-11 2A1                        | 0.302%  | 06/25/47      |                   |                           | 03/25/2012     | Paydown               | 237,585     | 237,585                                  | 224,690                                   | 236,729                                   |   | 857  |  | 237,585  |  |                                  |                               | 145   | 06/25/2047                        | 1FM  |
| ..23305X-AA-9         | DBUBS 2011-LC2A A1                       | 3.527%  | 01/10/21      |                   |                           | 03/01/2012     | Paydown               | 102,451     | 102,451                                  | 103,471                                   | 103,405                                   |   | (955)  |  | 102,451  |  |                                  |                               | 632   | 01/10/2021                        | 1FM  |
| ..251510-ML-4         | DBALT 2006-AB1 A3                        | 5.865%  | 02/25/36      |                   |                           | 03/01/2012     | Paydown               | 184,526     | 184,526                                  | 168,749                                   | 169,059                                   |   | 15,467   |  | 184,526  |  |                                  |                               | 1,585   | 02/25/2036                        | 2FM  |
| ..281397-BB-4         | EDUCATION LN ASSET BACKED 2003-2 2A13    | 1.690%  | Perpet.       |                   |                           | 01/11/2012     | BANK OF NEW YORK      | 135,750     | 150,000                                  | 150,000                                   | 150,000                                   |   | 0  |  | 150,000  |  | (14,250)                         | (14,250)                      | 0   | 01/01/9999                        | 1FE  |
| ..29266R-AA-6         | ENERGIZER HOLDINGS INC                   | 4.700%  | 05/19/21      |                   |                           | 02/17/2012     | Tax Free Exchange     | 5,012,711   | 5,000,000                                | 5,013,700                                 | 5,012,951                                 |   | (241)  |  | 5,012,711                                      |  |                                  |                               | 57,444  | 05/1                              |  |

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                     | 2  | 3        | 4             | 5                 | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |   |   |  |  | 16   | 17                                       | 18                               | 19                            | 20                                  | 21                                | 22   |
|-----------------------|--|----------|---------------|-------------------|---------------------------|----------------|------------|-------------|--|---|---|---|--|--|--|--|----------------------------------|-------------------------------|-------------------------------------|-----------------------------------|--|
|                       |  |          |               |                   |                           |                |            |             |  | 11  | 12  | 13  | 14   | 15   |  |  |                                  |                               |                                     |                                   |  |
| CUSIP Ident-ification | Description                              | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 3622NP-AN-8           | GSR 2007-1F 2A4 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-CZ-5           | GSR 2006-2F 2A13 5.750% 02/25/36         |          | 03/01/2012    | Paydown           |                           | 39,023         | 39,023     | 39,041      | 38,945                                   | .0  | .023                                      | .0  | .78  | .0   | 39,023   | .0                                       | .0                               | .0                            | .297                                | 02/25/2036                        | 4FM  |
| 362341-MR-7           | GSAMP 2005-7F 2A6 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           | GECCM 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    | 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          | 100.0000                  | 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           |  |          | 03/30/2012    | CORTVIEW CAPITAL  |                           | 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           | JPMMT 2004-2 4A4 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  |
| 46625Y-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-AA-3           | 09/01/27                                 |          | 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  |
| 483582-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           |                           | .1             | 32,403     | 26,027      | 10,486                                   | 15,487                                    | .0  | .0  | 15,487   | .0   | .1   | .0                                       | .0                               | .0                            | .472                                | 11/25/2036                        | 1FM  |
| 532457-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   | 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-IQ10 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           | 10/25/36                                 |          | 03/01/2012    | 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 2006-17XS ASW 5.941% 12/25/36        |          | 03/01/2012    | Paydown           |                           | 312,418        | 312,418    | 245,444     | 245,346                                  | .0  | 67,072                                    | .0  | 67,072   | .0   | 312,418  | .0                                       | .0                               | .0                            | 1,987                               | 12/25/2036                        | 1FM  |
| 61752R-AL-6           | MSM 2007-3XS 2A5 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        | 100.0000                  | 228,282        | 228,282    | 228,282     | 228,282                                  | .0  | .0  | .0  | .0   | .0   | 228,282  | .0                                       | .0                               | .0                            | .0                                  | 01/15/2020                        | 1FE  |
| 65538P-AF-5           | NAA 2007-1 1A5 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-QS6 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-5           | RAMC 2007-1 AF6 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  |
| 761118-MD-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  |
| 761118-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-A9CB A4 6.000% 09/25/36        |          | 03/01/2012    | Paydown           |                           | 101,848        | 350,253    | 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  |
| 863590-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  |
| 872225-AF-4           | TBW 2006-5 ASA 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   | 2,299,469                                      | .0                                       | 7,653                            | 7,653                         | 80,350                              | 07/01/2013                        | 2FE  |
| 89233P-AT-0           | TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12 |          | 01/12/2012    | Maturity          |                           | 1,700,000      | 1,700,000  | 1,700,000   | 1,700,000                                | .0  | .0  | .0  | .0   | .0   | 1,700,000                                      | .0                                       | .0                               | .0                            | 1,239                               | 01/12/2012                        | 1FE  |
| 893570-BT-7           | TRANSCONTINENTAL GAS PL 8.875% 07/15/12  |          | 02/06/2012    | Various           |                           | 2,941,538      | 2,838,000  | 3,051,815   | 2,958,809                                | .0  | (18,366)                                  | .0  | (18,366)   | .0   | 2,940,443                                      | .0                                       | 1,096                            | 1,096                         | 136,811                             | 07/15/2012                        | 2FE  |
| 91914C-AA-5           | VALERO LOGISTICS 6.875% 07/15/12         |          | 02/06/2012    | KEY BANC-MCDONALD |                           | 1,537,575      | 1,500,000  | 1,538,940   | .0                                       | .0  | (3,628)                                   | .0  | (3,628)  | .0   | 1,535,312                                      | .0                                       | 2,263                            | 2,2                           |                                     |                                   |  |

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  | 2   | 3           | 4             | 5                          | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value   |   |  |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                                | 22   |
|--|---|-------------|---------------|----------------------------|---------------------------|----------------|-----------|-------------|--|--|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
|  |   |             |               |                            |                           |                |           |             |  | 11                                       | 12  | 13   | 14   | 15   |  |  |                                  |                               |   |                                   |  |
| CUSIP Ident-ification  | Description                                 | For-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 (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 8399998. Total - Bonds - Part 5  |   |             |               |                            |                           | XXX            | XXX       | XXX         | XXX                                      | XXX                                      | XXX                                       | XXX  | XXX  | XXX  | XXX  | XXX                                      | XXX                              | XXX                           | XXX   | XXX                               | XXX  |
| 8399999. Total - Bonds   |   |             |               |                            |                           |                |           |             |  |  |   |  |  |  |  |  |                                  |                               |   |                                   |  |
| 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                                       | .3                               | .3                            | .0  |                                   | RP6UZ                                      |
| 19285#-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  |                                   | P6UZ                                       |
| 19285#-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  |                                   | P6UZ                                       |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) |   |             |               |                            |                           | 3              | XXX       | 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  | 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  |
| 8999999. Total - Preferred Stocks  |   |             |               |                            |                           | 3              | XXX       | 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  |                                   |  |
| 04941A-10-1  | ATLAS RESOURCE PARTNERS LP LIMITED PARTNERS |             | 03/22/2012    | WACHOVIA                   | .7,044,000                | .196,586       |           | .130,899    | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .130,899                                       | .0                                       | .65,687                          | .65,687                       | .0  |                                   |  |
| 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  |                                   |  |
| 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   |                                   | 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   |                                   |  |
| 22765Y-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   |                                   |  |
| 283702-10-8  | 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   |                                   |  |
| 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  |                                   |  |
| 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  |                                   |  |
| 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   |                                   |  |
| 437076-10-2  | HOME DEPOT                                  |             | 02/22/2012    | CREDIT SUISSE FIRST BOSTON | .39,000                   | .1,837         |           | .1,193      | .1,640                                   | (.447)                                   | .0  | .0   | (.447)   | .0   | .1,193   | .0                                       | .645                             | .645                          | .0  |                                   |  |
| 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  |                                   |  |
| 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  |                                   |  |
| 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  |                                   |  |
| 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  |                                   | U  |
| 494568B-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  |                                   |  |
| 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   |                                   |  |
| 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  |                                   |  |
| 559080-10-6  | MAGELLAN MIDSTREAM PRTNs                    |             | 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  |                                   |  |
| 707884-10-2  | PENNI VIRGINIA RESOURCE LP                  |             | 03/09/2012    | Various                    | .72,000,000               | .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  |                                   |  |
| 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  |                                   |  |
| 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  |                                   |  |
| 830566-10-5  | SKECHERS USA INC-CL A                       |             | 02/15/2012    | BNY CONVERG-SOFT           | .164,244,000              | .2,304,213     |           | .1,990,637  | .1,990,637                               | .0                                       | .0  | .0   | .0   | .0   | .1,990,637                                     | .0                                       | .313,576                         | .313,576                      | .0  |                                   |  |
| 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   |                                   |  |
| 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   |                                   |  |
| 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  |                                   |  |
| 95833N-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  |                                   |  |
| 956844-10-7  | 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  |                                   |  |
| 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   |                                   |  |
| 06738E-20-4  | BARCLAYS PLC-SPONS ADR                      | F           | 03/22/2012    | BNY CONVERG-SOFT           | .406,065,000              | .6,154,576     |           | .7,022,188  | .4,462,654                               | 2,559,533                                | .0  | .0   | 2,559,533  | .0   | .7,022,188                                     | .0                                       | (.867,612)                       | (.867,612)                    | 76,151  |                                   |  |
| 151290-88-9  | CEMEX SAB-SPONS ADR                         | F           | 02/17/2012    | Various                    | .739,608,000              | .6,163,258     |           | .3,986,487  | .3,986,487                               | .0                                       | .0  | .0   | .0   | .0   | .3,986,487                                     | .0                                       | 2,176,771                        | 2,176,771                     | .0  |                                   |  |
| 151290-88-9  | CEMEX SAB-SPONS ADR                         | F           | 03/27/2012    | Cash Adjustment            | .1,000                    | .5             |           | .4          | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .4   | .0                                       | .2                               | .2                            | .0  |                                   |  |
| 835699-30-7  | SONY CORP-SPONSORED ADR                     | F           | 02/14/2012    | BNY CONVERG-SOFT           | .67,956,000               | .1,292,743     |           | .1,225,926  | .1,225,926                               | .0                                       | .0  | .0   | .0   | .0   | .1,225,926                                     | .0                                       | .66,817                          | .66,817                       | .0  |                                   |  |
| 69456A-10-0  | GOLAR LNG LTD                               | F           | 03/29/2012    | Various                    | .21,500,000               | .803,691       |           | .921,748    | .0                                       | .0                                       | .0  | .0   | .0   | .0   | .921,748                                       | .0                                       | (.118,057)                       | (.118,057)                    | 5,363   |                                   |  |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)    |   |             |               |                            |                           | 63,936,326     | XXX       | 52,816,454  | 55,770,924                               | (4,551,202)                              | 0   | 0  | (4,551,202)  | 0  | 52,816,454                                     | 0  | 11,119,874                       | 11,119,874                    | 273,509   | XXX                               | XXX  |
| 89154#-50-2  | TOUCHSTONE CORE BOND FUND-A Def-Comp        |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .3,752,000                | .40,164        |           | .40,203     | .32,820                                  | .356                                     | .0  | .0   | .356   | .0   | .40,203  | .0                                       | (.40)                            | (.40)                         | .152  |                                   | U  |
| 89154W-40-3  | TOUCHSTONE INSTITUTIONAL MONEY MARKET       |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .1,108,213,000            | .1,108,213     |           | .1,108,213  | .948,108                                 | .0                                       | .0  | .0   | .0   | .0   | .1,108,213                                     | .0                                       | .0                               | .0                            | .450  |                                   |  |
| 89154W-81-7  | TOUCHSTONE HIGH YIELD-Y                     |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .5,702,000                | .50,893        |           | .53,524     | .49,438                                  | .4,087                                   | .0  | .0   | .4,087   | .0   | .53,524  | .0                                       | (.2,631)                         | (.2,631)                      | .466  |                                   |  |
| 89154X-53-4  | TOUCHSTONE MID CAP GROWTH - Y               |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .5,312,000                | .104,212       |           | .134,496    | .101,720                                 | .32,776                                  | .0  | .0   | .32,776  | .0   | .134,496                                       | .0                                       | (.30,284)                        | (.30,284)                     | 6,874   |                                   |  |
| 89154X-58-3  | TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I   |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .5,299,000                | .57,759        |           | .62,695     | .55,483                                  | .7,213                                   | .0  | .0   | .7,213   | .0   | .62,695  | .0                                       | (.4,937)                         | (.4,937)                      | .0  |                                   |  |
| 89154X-63-3  | TOUCHSTONE LARGE CAP GROWTH FUND CLASS I    |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .3,015,000                | .79,358        |           | .76,554     | .73,527                                  | (.58)                                    | .0  | .0   | (.58)  | .0   | .76,554  | .0                                       | .2,804                           | .2,804                        | .0  |                                   |  |
| 89155H-24-9  | TOUCHSTONE SMALL CAP VALUE FUND CLASS Y     |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .1,507,000                | .22,813        |           | .21,545     | .19,829                                  | .544                                     | .0  | .0   | .544   | .0   | .21,545  | .0                                       | .1,268                           | .1,268                        | .239  |                                   |  |
| 89155H-28-0  | TOUCHSTONE LARGE CAP REL VALUE CLASS Y      |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .5,000                    | .61            |           | .65         | .56                                      | .9                                       | .0  | .0   | .9   | .0   | .65  | .0                                       | (.4)                             | (.4)                          | .2  |                                   |  |
| 89155H-37-1  | TOUCHSTONE MID CAP VALUE FUND CLASS Y       |             | 03/08/2012    | TOUCHSTONE SECURITIES      | .759,000                  | .9,477         |           | .10,683     | .8,888                                   | .1,796                                   | .0  | .0   | .1,796   | .0   | .10,683  | .0                                       | (.1,207)                         | (.1,207)                      | .502  |                                   |  |
| 89155H-42-1  | TOUCHSTONE CAPITAL APPRECIATION CLASS Y     |             | 03/23/2012    | TOUCHSTONE SECURITIES      | .13,350,000               | .124,737       |           | .132,082    | .115,556                                 | (.10,405)                                | .0  | .0   | (.10,405)  | .0   | .132,082                                       | .0                                       | (.7,345)                         | (.7,345)                      | .26,931   |                                   |  |
| 89155H-43-9  | TOUCHSTONE CAPITAL APPRECIATION CLASS I     |             | 03/23/2012    | TOUCHSTONE SECURITIES      | .362,805,000              | .3,378,587     |           | .3,588,240  | .3,128,565                               | (.272,542)                               | .0  | .0   | (.272,542)   | .0   | .3,588,240                                     | .0                                       | (.209,654)                       | (.209,654)                    | 732,217   |                                   |  |

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  | 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<br>Ident-<br>ification                     | Description                                    | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| ..B9155H-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  | .....  | .....   |
| ..B9155H-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  | .....  | .....   |
| ..B9155H-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  | .....  | .....   |
| ..B9155T-75-5                                    | TOUCHSTONE EMERGING MARKETS II CLASS Y .....   | .....        | ..03/08/2012 ..  | TOUCHSTONE SECURITIES .. | .....11.000                     | .....99            | .....     | .....93        | ......0  | ......0  | ......0  | ......0   | ......0   | ......0   | .....93   | ......0  | ......6                                   | ......6                             | ......0  | .....  | .....   |
| ..B9155T-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  | .....  | .....   |
| 9299999. 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   |
| 9799997. 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   |
| 9799998. Total - Common Stocks - Part 5          |  |              |                  |                          |                                 | XXX                | XXX       | XXX            | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX  | XXX                                       | XXX                                 | XXX  | XXX  | XXX   |
| 9799999. 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   |
| 9899999. 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   |
| 9999999 - 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

| 1   | 2   | 3                            | 4                  | 5                        | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16          | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|---|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|-------------|---|--|--|---|--------------------|------------------------------------|---|
| Description   | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) |
| 0079999. Subtotal - Purchased Options - Hedging Effective                           |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0149999. Subtotal - Purchased Options - Hedging Other                               |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0219999. Subtotal - Purchased Options - Replications                                |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0289999. Subtotal - Purchased Options - Income Generation                           |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0359999. Subtotal - Purchased Options - Other                                       |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0369999. Total Purchased Options - Call Options and Warrants                        |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0379999. Total Purchased Options - Put Options                                      |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0389999. Total Purchased Options - Caps   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0399999. Total Purchased Options - Floors   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0409999. Total Purchased Options - Collars  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0419999. Total Purchased Options - Other  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0429999. Total Purchased Options  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0499999. Subtotal - Written Options - Hedging Effective                             |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0569999. Subtotal - Written Options - Hedging Other                                 |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0639999. Subtotal - Written Options - Replications                                  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 3M (COVERED CALL)   |   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003A9P MMO   | 3M CO. 88579Y101  | N/A                          |                    | US - CBOE                | 01/10/2012 | 04/21/2012                     | (220)               | 87.500          |   |  | (50,379)   |                     | (49,720)                      |      | (49,720)    | 659                                       |  |  |   |                    |                                    |   |
| ABBOTT LABS (COVERED CALL)  |   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003A7R 05/1  | ABBOTT LABS 002824100                                     | N/A                          |                    | US - CBOE                | 02/21/2012 | 05/19/2012                     | (370)               | 57.500          |   |  | (30,709)   |                     | (140,600)                     |      | (140,600)   | (109,891)                                 |  |  |   |                    |                                    |   |
| CARNIVAL CORP (COVERED CALL)  | CARNIVAL CRUISE UNIT                                      |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003AH4 CCO   | 143658300   | N/A                          |                    | US - CBOE                | 01/11/2012 | 04/21/2012                     | (810)               | 35.000          |   |  | (127,168)  |                     | (4,050)                       |      | (4,050)     | 123,118                                   |  |  |   |                    |                                    |   |
| CHEVRON CORP (COVERED CALL)   | CHEVRON CORPORATION                                       |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003AKV 06/1  | 166764100   | N/A                          |                    | US - CBOE                | 02/09/2012 | 06/16/2012                     | (153)               | 115.000         |   |  | (18,008)   |                     | (8,721)                       |      | (8,721)     | 9,287                                     |  |  |   |                    |                                    |   |
| CSX CORP (COVERED CALL)   |   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM00032W1 05/1  | CSX CORP 126408103  | N/A                          |                    | US - CBOE                | 02/23/2012 | 05/19/2012                     | (100)               | 22.500          |   |  | (5,900)  |                     | (5,400)                       |      | (5,400)     | 500                                       |  |  |   |                    |                                    |   |
| CSX CORP (COVERED CALL)   |   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM00032W1 05/1  | CSX CORP 126408103  | N/A                          |                    | US - CBOE                | 02/23/2012 | 05/19/2012                     | (1,500)             | 22.500          |   |  | (96,118)   |                     | (81,000)                      |      | (81,000)    | 15,118                                    |  |  |   |                    |                                    |   |
| GLAXOSMITHKLINE (COVERED CALL)  | GLAXOSMITHKLINE PLC-ADR                                   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003KQP 05/1  | 37733W105   | N/A                          |                    | US - CBOE                | 02/23/2012 | 05/19/2012                     | (1,424)             | 45.840          |   |  | (112,494)  |                     | (64,080)                      |      | (64,080)    | 48,414                                    |  |  |   |                    |                                    |   |
| INTEL CORP (COVERED CALL)   | INTEL CORPORATION   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM00038TV 04/2  | 458140100   | N/A                          |                    | US - CBOE                | 02/06/2012 | 04/21/2012                     | (1,040)             | 27.000          |   |  | (88,398)   |                     | (142,480)                     |      | (142,480)   | (54,082)                                  |  |  |   |                    |                                    |   |
| JNJ US (COVERED CALL)   | JOHNSON & JOHNSON   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM00031VL JNJ   | 478160104   | N/A                          |                    | US - CBOE                | 02/15/2012 | 04/21/2012                     | (930)               | 65.000          |   |  | (93,975)   |                     | (121,830)                     |      | (121,830)   | (27,855)                                  |  |  |   |                    |                                    |   |
| JNJ US (COVERED CALL)   | JOHNSON & JOHNSON   |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM00031VL JNJ   | 478160104   | N/A                          |                    | US - CBOE                | 02/16/2012 | 04/21/2012                     | (3,610)             | 65.000          |   |  | (375,866)  |                     | (472,910)                     |      | (472,910)   | (97,044)                                  |  |  |   |                    |                                    |   |
| MICROSOFT CORP (COVERED CALL)   | MICROSOFT CORP  |                              |                    |                          |            |                                |                     |                 |   |  |  |                     |                               |      |             |   |  |  |   |                    |                                    |   |
| MM0003AH5 MFST  | 594918104   | N/A                          |                    | US - CBOE                | 01/11/2012 | 04/21/2012                     | (775)               | 28.000          |   |  | (83,698)   |                     | (330,925)                     |      | (330,925)   | (247,227)                                 |  |  |   |                    |                                    |   |
| WELLPPOINT INC (COVERED CALL)   | WELL POINT HEALTH NETWORKS 94973V107                      | N/A                          |                    | US - CBOE                | 02/09/2012 | 06/16/2012                     | (1,500)             | 70.000          |   |  | (223,631)  |                     | (850,500)                     |      | (850,500)   | (626,869)                                 |  |  |   |                    |                                    |   |
| 0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants |   |                              |                    |                          |            |                                |                     |                 |   | 0  | (1,306,344)  | 0                   | (2,272,216)                   | XXX  | (2,272,216) | (965,872)                                 | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0709999. Subtotal - Written Options - Income Generation                             |   |                              |                    |                          |            |                                |                     |                 |   | 0  | (1,306,344)  | 0                   | (2,272,216)                   | XXX  | (2,272,216) | (965,872)                                 | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0779999. Subtotal - Written Options - Other   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0789999. Total Written Options - Call Options and Warrants                          |   |                              |                    |                          |            |                                |                     |                 |   | 0  | (1,306,344)  | 0                   | (2,272,216)                   | XXX  | (2,272,216) | (965,872)                                 | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0799999. Total Written Options - Put Options  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0809999. Total Written Options - Caps   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0819999. Total Written Options - Floors   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0829999. Total Written Options - Collars  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0839999. Total Written Options - Other  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0849999. Total Written Options  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | (1,306,344)  | 0                   | (2,272,216)                   | XXX  | (2,272,216) | (965,872)                                 | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0909999. Subtotal - Swaps - Hedging Effective                                       |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 0969999. Subtotal - Swaps - Hedging Other   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1029999. Subtotal - Swaps - Replication   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1089999. Subtotal - Swaps - Income Generation                                       |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1149999. Subtotal - Swaps - Other   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1159999. Total Swaps - Interest Rate  |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1169999. Total Swaps - Credit Default   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |

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                                       | 2   | 3                            | 4                  | 5                        | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                            | 15   | 16          | 17  | 18   | 19                                       | 20  | 21                 | 22                                 | 23  |
|---|---|------------------------------|--------------------|--------------------------|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|-------------|---|--|--|---|--------------------|------------------------------------|---|
| Description                             | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) |
| 1179999. Total Swaps - Foreign Exchange |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1189999. Total Swaps - Total Return     |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1199999. Total Swaps - Other            |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1209999. Total Swaps                    |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1269999. Subtotal - Forwards            |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1399999. Subtotal - Hedging Effective   |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1409999. Subtotal - Hedging Other       |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | XXX                                | XXX   |
| 1419999. Subtotal - Replication         |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 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                  | XXX                                | XXX   |
| 1439999. Subtotal - Other               |   |                              |                    |                          |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 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                  | 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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date          |                      |      |                                       |            |                              |               |
|--|----------------------|------|---------------------------------------|------------|------------------------------|---------------|
| 1  | 2                    | 3    | 4                                     | 5          | 6                            | 7             |
| CUSIP Identification   | Description          | Code | NAIC Designation/<br>Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 0599999. Total - U.S. Government Bonds                             |                      |      |                                       | 0          | 0                            | XXX           |
| 1099999. Total - All Other Government Bonds                        |                      |      |                                       | 0          | 0                            | XXX           |
| 1799999. Total - U.S. States, Territories and Possessions Bonds    |                      |      |                                       | 0          | 0                            | XXX           |
| 2499999. Total - U.S. Political Subdivisions Bonds                 |                      |      |                                       | 0          | 0                            | XXX           |
| 3199999. Total - U.S. Special Revenues Bonds                       |                      |      |                                       | 0          | 0                            | XXX           |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds |                      |      |                                       | 0          | 0                            | XXX           |
| 4899999. Total - Hybrid Securities                                 |                      |      |                                       | 0          | 0                            | XXX           |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds         |                      |      |                                       | 0          | 0                            | XXX           |
| 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 FMINT 06-13 A   |      |                                       | .75,314    | .74,913                      | 04/02/2012    |
| 3128X2-TM-7  | 5.00 FMINT GB 07-14A |      |                                       | 777,027    | 767,744                      | 04/02/2012    |
| 3128X3-L7-6  | 5.00 FMINT GB06-1476 |      |                                       | .670       | .668                         | 04/02/2012    |
| 312902-LX-5  | FMZC 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-S5-2  | 5.55 FCSB 17 AG      |      |                                       | 1,161      | 1,147                        | 04/02/2012    |
| 31331X-S5-2  | 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-DH-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  | FMINT 12-16 T36      |      |                                       | 600,663    | 591,847                      | 04/02/2012    |
| 3134G3-GL-8  | 1.00 FMINT 14-15 L8  |      |                                       | 1,027,103  | 1,009,143                    | 04/02/2012    |
| 3134G3-KD-1  | 2.00 FMINT 14-19 D1  |      |                                       | 324,643    | 319,358                      | 04/02/2012    |
| 3134G3-LJ-7  | 0.95 FMINT 14-16 J7  |      |                                       | 312,411    | 306,697                      | 04/02/2012    |
| 3134G3-NQ-9  | 0.875 FMINT 14-16 Q9 |      |                                       | 238,779    | 234,309                      | 04/02/2012    |
| 3134G3-QL-7  | 1.00 FMINT 14-16 L7  |      |                                       | 93,441     | 91,670                       | 04/02/2012    |
| 31358C-7S-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    |
| 31359M-4D-2  | 5.00 FNSM A 02/17    |      |                                       | 306,828    | 302,514                      | 04/02/2012    |
| 31359M-L8-4  | 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-W4-1  | 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-Z2-2  | 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-NH-5  | FNZC A 11/15/30      |      |                                       | 6,795      | 6,662                        | 04/02/2012    |
| 3137EA-AJ-8  | 5.125 FMINT GB 16 J8 |      |                                       | 1,282,997  | 1,282,699                    | 04/02/2012    |
| 3137EA-AM-1  | 5.00 FMINT 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        |      |                                       | 12,692     | 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-FH-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-GP-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   | 2                     | 3    | 4                                     | 5          | 6                            | 7             |
|---|-----------------------|------|---------------------------------------|------------|------------------------------|---------------|
| CUSIP Identification  | Description           | Code | NAIC Designation/<br>Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 76116E-GT-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     | 13,613                       | 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   | SLZC 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-X8-8   | 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    |
| 9199999 - Total - Cash Equivalents (Schedule E Part 2 type) |                       |      |                                       | 14,810,413 | 14,622,347                   | XXX           |
| 9999999 - 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   | 2  | 3    | 4                                     | 5          | 6                            | 7             |
| CUSIP Identification  | Description  | Code | NAIC Designation/<br>Market Indicator | Fair Value | Book/Adjusted Carrying Value | 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    |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations                               |  |      |                                       | 5,724,138  | 5,724,138                    | XXX           |
| 0599999. Total - U.S. Government Bonds  |  |      |                                       | 5,724,138  | 5,724,138                    | 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           |
| 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    |
| 2599999. 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    |
| 47759K-AA-7 .....   | JUB PROPERTIES LLC OK REV VAR RATE NOTE Adj % Due 1/1/2036 Sched ..... |      | 1FE                                   | 2,525,000  | 2,525,000                    | 01/01/2036    |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities |  |      |                                       | 4,226,649  | 4,225,000                    | XXX           |
| 3199999. 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-AA-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-BQ-8 .....   | Royal Bank CD Adj % Due 11/9/2012 Sched .....                          |      | 1FE                                   | 2,000,000  | 2,000,000                    | 11/09/2012    |
| 89233P-SW-2 .....   | TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % 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    |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations    |  |      |                                       | 11,796,774 | 11,802,290                   | XXX           |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                              |  |      |                                       | 11,796,774 | 11,802,290                   | XXX           |
| 4899999. Total - Hybrid Securities  |  |      |                                       | 0          | 0                            | XXX           |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds                                      |  |      |                                       | 0          | 0                            | XXX           |
| 6199999. Total - Issuer Obligations   |  |      |                                       | 20,220,912 | 20,226,429                   | 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                                    |  |      |                                       | 4,226,649  | 4,225,000                    | XXX           |
| 6599999. Total Bonds  |  |      |                                       | 24,447,561 | 24,451,429                   | XXX           |
| 7099999. Total - Preferred Stocks   |  |      |                                       | 0          | 0                            | XXX           |
| 7599999. Total - Common Stocks  |  |      |                                       | 0          | 0                            | XXX           |
| 7699999. Total - Preferred and Common Stocks  |  |      |                                       | 0          | 0                            | XXX           |
| 064149-A5-6 .....   | BANK OF NOVA SCOTIA CORP 2 1/4% Due 1/22/2013 JJ1 .....                |      |                                       | 3,142,780  | 3,133,817                    | 01/22/2013    |
| 316175-40-5 .....   | FIDELITY INST MM FUND PRIME .....                                      |      |                                       | 48,497     | 48,497                       |               |
| 40429C-CW-0 .....   | HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15 .....                     |      |                                       | 699,626    | 697,996                      | 09/14/2012    |
| 59157B-AG-7 .....   | METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7 .....     |      |                                       | 1,800,000  | 1,800,000                    | 12/07/2012    |
| 98647R-AC-7 .....   | YORK CP 0.45% Due 6/1/2012 At Mat .....                                |      |                                       | 500,000    | 500,000                      | 06/01/2012    |
| 8999999. 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 .....   | NYSTEG 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    |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type)                                      |  |      |                                       | 34,002,747 | 34,002,747                   | XXX           |
| 9999999 - 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

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]