



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

Statutory Home Office 400 Broadway Cincinnati, OH 45202

Main Administrative Office 400 Broadway Cincinnati, OH 45202

Mail Address 400 Broadway Cincinnati, OH 45202

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

Internet Web Site Address WWW.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler CompAcctGrp@WesternSouthernLife.com

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio County of Hamilton SS:

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

John Finn Barrett Chairman of Board, President & CEO

Donald Joseph Wuebling Secretary and Counsel

Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of July, 2012

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

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,369,178,713	0	3,369,178,713	3,361,925,235
2. Stocks:				
2.1 Preferred stocks	117,177	0	117,177	117,177
2.2 Common stocks	2,963,455,083	187,289	2,963,267,794	2,724,124,173
3. Mortgage loans on real estate:				
3.1 First liens	32,435,501	0	32,435,501	37,630,688
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	28,096,158	0	28,096,158	28,027,360
4.2 Properties held for the production of income (less \$ encumbrances)	10,010,739	0	10,010,739	3,320,099
4.3 Properties held for sale (less \$ encumbrances)			0	428,820
5. Cash (\$ (18,139,540)), cash equivalents (\$ 24,296,432) and short-term investments (\$ 7,665,077)	13,821,970	0	13,821,970	261,500,972
6. Contract loans (including \$ premium notes)	174,453,190	0	174,453,190	173,727,711
7. Derivatives		0	0	0
8. Other invested assets	871,711,973	53,755,150	817,956,823	703,419,083
9. Receivables for securities	7,177,701	0	7,177,701	1,520,353
10. Securities lending reinvested collateral assets	3,539,237	0	3,539,237	20,198,355
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,473,997,442	53,942,439	7,420,055,003	7,315,940,026
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	43,764,503	0	43,764,503	43,126,886
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,175,106	0	3,175,106	3,249,978
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	51,868,826		51,868,826	51,981,075
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	88,910	0	88,910	149,900
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	30,422,150	0	30,422,150	34,922,097
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	9,619,072	0	9,619,072	0
18.2 Net deferred tax asset	42,002,624	0	42,002,624	70,088,225
19. Guaranty funds receivable or on deposit	1,360,328	0	1,360,328	1,366,235
20. Electronic data processing equipment and software	13,024,655	9,861,965	3,162,690	3,935,389
21. Furniture and equipment, including health care delivery assets (\$)	6,591,166	6,591,166	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	52,199,540	4,493,843	47,705,697	33,818,496
24. Health care (\$) and other amounts receivable	1,242,755	217,895	1,024,860	302,191
25. Aggregate write-ins for other than invested assets	453,017,193	453,017,193	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,182,374,270	528,124,501	7,654,249,769	7,558,880,498
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	783,911,821	0	783,911,821	757,365,217
28. Total (Lines 26 and 27)	8,966,286,091	528,124,501	8,438,161,590	8,316,245,715
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Pension Asset	450,554,173	450,554,173	0	
2502. Prepaid Expense	2,463,020	2,463,020	0	
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	453,017,193	453,017,193	0	0

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,624,774,982 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,624,774,982	2,621,758,838
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	219,729,961	218,463,230
3. Liability for deposit-type contracts (including \$ Modco Reserve)	254,042,072	254,727,901
4. Contract claims:		
4.1 Life	48,477,974	43,878,934
4.2 Accident and health	3,517,411	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)	28,200,543	1,268,673
6.2 Dividends not yet apportioned (including \$ Modco)	19,643,987	39,499,365
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 125,519 accident and health premiums	5,281,841	4,965,506
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	15,285,586	20,899,340
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 443,426 ceded	443,426	431,294
9.4 Interest Maintenance Reserve	40,732,697	38,749,768
10. Commissions to agents due or accrued-life and annuity contracts \$ 935,048 , accident and health \$ 102,832 and deposit-type contract funds \$	1,037,880	1,051,928
11. Commissions and expense allowances payable on reinsurance assumed	403,327	418,005
12. General expenses due or accrued	241,144,413	241,309,814
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,520,622	3,371,923
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	5,941,985	5,941,985
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,856,475	3,856,475
17. Amounts withheld or retained by company as agent or trustee	768,010	994,827
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	2,626,872	3,600,432
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	102,688,785	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	243,932,502	209,625,730
24.02 Reinsurance in unauthorized companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	0	0
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	2,356,629	693,490
24.09 Payable for securities	14,975,870	3,052,313
24.10 Payable for securities lending	47,312,459	138,286,555
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	51,013,035	51,715,262
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,975,067,359	4,004,324,234
27. From Separate Accounts Statement	783,911,821	757,365,217
28. Total liabilities (Lines 26 and 27)	4,758,979,180	4,761,689,451
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	25,002,515	25,002,515
34. Aggregate write-ins for special surplus funds	0	18,391,198
35. Unassigned funds (surplus)	3,653,179,895	3,510,162,551
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,678,182,410	3,553,556,264
38. Totals of Lines 29, 30 and 37	3,679,182,410	3,554,556,264
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,438,161,590	8,316,245,715
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to a state	1,546,625	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)	51,013,035	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)	0	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	134,171,462	134,142,038	280,356,892
2. Considerations for supplementary contracts with life contingencies		12,309	12,309
3. Net investment income	139,286,168	137,750,303	442,613,395
4. Amortization of Interest Maintenance Reserve (IMR)	1,711,796	1,719,338	3,416,536
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded		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 guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	0	14,877	147,164
9. Totals (Lines 1 to 8.3)	275,169,426	273,638,865	726,844,309
10. Death benefits	71,875,135	69,296,153	138,254,389
11. Matured endowments (excluding guaranteed annual pure endowments)	3,473,495	3,228,057	6,285,442
12. Annuity benefits	50,815,419	48,993,691	94,424,725
13. Disability benefits and benefits under accident and health contracts	11,156,843	11,040,773	22,093,075
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	71,254,281	60,558,590	130,229,119
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,541,781	4,932,601	9,938,853
18. Payments on supplementary contracts with life contingencies	356,905	372,023	735,351
19. Increase in aggregate reserves for life and accident and health contracts	4,306,358	(1,640,944)	12,110,604
20. Totals (Lines 10 to 19)	217,780,217	196,780,944	414,071,558
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,751,298	17,950,296	34,390,317
22. Commissions and expense allowances on reinsurance assumed	864,178	935,773	1,948,907
23. General insurance expenses	69,645,580	68,226,795	141,264,323
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,426,218	7,047,661	15,074,819
25. Increase in loading on deferred and uncollected premiums	(569,869)	(1,299,314)	(1,650,903)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(22,696,369)	(21,586,066)	(44,506,667)
27. Aggregate write-ins for deductions	(43,567,995)	(43,281,571)	(101,210,399)
28. Totals (Lines 20 to 27)	245,633,258	224,774,518	459,381,955
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	29,536,168	48,864,347	267,462,354
30. Dividends to policyholders	29,152,289	29,153,025	58,190,992
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	383,879	19,711,322	209,271,362
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	8,509,390	8,881,976	(13,505,921)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(8,125,511)	10,829,346	222,777,283
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,956,049) (excluding taxes of \$ 1,989,467 transferred to the IMR)	7,792,738	16,410,020	53,828,778
35. Net income (Line 33 plus Line 34)	(332,773)	27,239,366	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)	(332,773)	27,239,366	276,606,061
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 31,554,011	136,207,832	71,746,689	(145,894,582)
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	3,468,410	1,436,936	(16,716,568)
41. Change in nonadmitted assets	19,589,448	18,119,300	(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	(34,306,772)	(17,750,815)	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	1,569,965	(16,063,350)
54. Net change in capital and surplus for the year (Lines 37 through 53)	124,626,145	102,361,441	20,950,121
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,679,182,409	3,635,967,584	3,554,556,264
DETAILS OF WRITE-INS			
08.301. Miscellaneous income		14,877	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)	0	14,877	147,164
2701. Reserve adjustment on reinsurance assumed - Integrity	(71,860,890)	(65,066,221)	(130,594,043)
2702. Benefits for employees and agents not included elsewhere	27,860,336	21,520,175	27,657,307
2703. Securities lending interest expense	178,547	246,181	499,024
2798. Summary of remaining write-ins for Line 27 from overflow page	254,012	18,294	1,227,313
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(43,567,995)	(43,281,571)	(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)		1,569,965	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	1,569,965	(16,063,350)

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	132,996,258	135,402,454	281,647,254
2. Net investment income	140,352,645	183,985,525	446,307,533
3. Miscellaneous income	127,042	0	(5,159,610)
4. Total (Lines 1 to 3)	273,475,945	319,387,979	722,795,177
5. Benefit and loss related payments	151,112,489	173,071,362	353,437,882
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(22,696,369)	(21,586,066)	(44,506,667)
7. Commissions, expenses paid and aggregate write-ins for deductions	70,772,244	90,536,096	142,431,133
8. Dividends paid to policyholders	22,100,798	22,129,571	58,303,338
9. Federal and foreign income taxes paid (recovered) net of \$ 33,418 tax on capital gains (losses)	24,103,866	1,344,750	(22,074,427)
10. Total (Lines 5 through 9)	245,393,028	265,495,713	487,591,259
11. Net cash from operations (Line 4 minus Line 10)	28,082,917	53,892,266	235,203,918
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	526,877,059	401,915,884	833,469,603
12.2 Stocks	121,155,226	129,139,593	335,577,585
12.3 Mortgage loans	5,189,187	1,037,054	1,793,636
12.4 Real estate	0	2,031,901	55,450,000
12.5 Other invested assets	60,387,574	127,987,662	161,357,701
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	13,742	108,749	99,949
12.7 Miscellaneous proceeds	6,266,209	5,412,230	2,018,306
12.8 Total investment proceeds (Lines 12.1 to 12.7)	719,888,997	667,633,073	1,389,766,780
13. Cost of investments acquired (long-term only):			
13.1 Bonds	533,047,683	350,531,901	810,740,563
13.2 Stocks	218,998,681	143,524,782	298,298,903
13.3 Mortgage loans	0	0	913,781
13.4 Real estate	7,099,031	246,224	28,063,139
13.5 Other invested assets	113,749,745	40,383,211	98,525,053
13.6 Miscellaneous applications	(20,998)	29,982	(56,358)
13.7 Total investments acquired (Lines 13.1 to 13.6)	872,874,142	534,716,100	1,236,485,081
14. Net increase (or decrease) in contract loans and premium notes	725,479	1,013,194	3,127,522
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(153,710,624)	131,903,779	150,154,177
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	19,852,107	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(685,829)	(1,029,668)	1,377,237
16.5 Dividends to stockholders	0	100,000,000	118,321,495
16.6 Other cash provided (applied)	(121,365,466)	(120,421,576)	(155,645,885)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(122,051,295)	(201,599,137)	(272,590,143)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(247,679,002)	(15,803,092)	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)	13,821,970	132,929,928	261,500,972

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

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

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	112,176	126,851	14,706,824
2. Ordinary life insurance	115,804,770	118,460,072	230,563,292
3. Ordinary individual annuities	35,611	45,419	248,102
4. Credit life (group and individual)		0	0
5. Group life insurance	2,770,062	1,634,110	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	15,476,928	16,581,096	32,407,683
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	134,199,547	136,847,548	281,530,803
12. Deposit-type contracts		0	0
13. Total	134,199,547	136,847,548	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

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 six month period ended June 30, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2012:						
02148JAD9	\$ 3,100,483	\$ 2,922,562	\$ 177,921	\$ 2,922,562	\$ 2,491,805	6/30/2012
12667GPW7	14,047,311	13,296,322	750,989	13,296,322	11,565,934	6/30/2012
12668AAL9	10,237,420	9,273,619	963,801	9,273,619	8,275,171	6/30/2012
12668BYF4	1,388,354	1,336,051	52,303	1,336,051	1,083,557	6/30/2012
45660L2V0	5,243,619	5,012,492	231,127	5,012,492	3,947,539	6/30/2012
52521HAJ2	2,479,717	2,135,940	343,777	2,135,940	1,817,575	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	319,609	311,973	7,636	311,973	275,076	6/30/2012
761118XQ6	1,407,079	1,292,868	114,211	1,292,868	1,137,091	6/30/2012
76112HAD9	11,661,873	10,651,248	1,010,625	10,651,248	7,755,163	6/30/2012
86359DSR9	1,045,265	1,008,172	37,093	1,008,172	874,101	6/30/2012
872225AF4	92,735	84,024	8,711	84,024	69,707	6/30/2012
Total	\$ 52,546,882	\$ 48,757,088	\$ 3,789,794	\$ 48,757,088	\$ 40,013,438	

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

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
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
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 June 30, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
\$ (1,163,667)	\$ 61,971,238	\$ (42,493,304)	\$ 198,146,869

- (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.

NOTES TO FINANCIAL STATEMENTS

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.
20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	\$ -	\$ -	\$ -	\$ -
Issue obligation	-	-	-	-
RMBS	-	-	62,607	62,607
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	\$ -	\$ -	\$ 62,607	\$ 62,607
Preferred stock				
Industrial and miscellaneous	\$ -	\$ -	\$ -	\$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	\$ -	\$ -	\$ -	\$ -
Common stock				
Industrial and miscellaneous	\$ 1,040,302,010	\$ -	\$ -	\$ 1,040,302,010
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	89,210,395	-	-	89,210,395
Total common stock	\$ 1,129,512,405	\$ -	\$ -	\$ 1,129,512,405
Derivative assets				
Interest rate contracts	\$ -	\$ -	\$ -	\$ -
Options, purchased	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ 430,482,476	\$ 156,625,026	\$ 196,804,319	\$ 783,911,821
Total assets at fair value	\$ 1,559,994,881	\$ 156,625,026	\$ 196,866,926	\$ 1,913,486,833
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ (2,356,629)	\$ (2,356,629)
Total liabilities at fair value	\$ -	\$ -	\$ (2,356,629)	\$ (2,356,629)

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

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

	Balance at 03/31/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 06/30/2012
RMBS	\$ 790,482	\$ -	\$ (711,241)	\$ (100,312)	\$ 104,678	\$ (21,000)	\$ 62,607
Separate acct. assets*	206,259,386	-	(11,937,864)	3,428,012	545,885	(1,491,100)	196,804,319
Derivative liabilities	(2,272,216)	-	-	1,024,487	149,363	(1,258,263)	(2,356,629)
Total	\$ 204,777,652	\$ -	\$ (12,649,105)	\$4,352,187	\$ 799,926	\$ (2,770,363)	\$ 194,510,297

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
RMBS	\$ 686,820	\$ -	\$ -	\$ -	\$ 125,029	\$ (21,367)	\$ 790,482
Separate acct. assets*	187,611,013	11,838,489	(7,924)	5,664,614	844,715	308,479	206,259,386
Derivative liabilities	(693,490)	-	-	143,264	(835,859)	(886,131)	(2,272,216)
Total	\$ 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

3 months ended 06/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
RMBS	\$ -	\$ -	\$ -	\$ (21,000)	\$ (21,000)
Separate account assets	2,260,785	-	-	(3,751,885)	(1,491,100)
Derivative liabilities	-	(2,454,842)	-	1,196,579	(1,258,263)
Total	\$ 2,260,785	\$ (2,454,842)	\$ -	\$ (2,576,306)	\$ (2,770,363)

NOTES TO FINANCIAL STATEMENTS

3 months ended 03/31/2012

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

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not practicable (carrying value)
Bonds	\$ 3,800,363,674	\$ 3,369,178,713	\$ 5,416,819	\$3,534,518,386	\$ 260,428,468	\$ -
Common stocks:						
Unaffiliated	1,040,302,010	1,040,302,010	1,040,302,010	-	-	-
Mutual funds	89,210,395	89,210,395	89,210,395	-	-	-
Preferred stock	118,703	117,177	-	118,703	-	-
Mortgage loans	34,699,320	32,435,501	-	-	34,699,320	-
Cash, cash equivalents and short-term investments	13,821,969	13,821,969	13,821,969	-	-	-
Other invested assets, Surplus notes	9,730,335	7,943,971	-	9,730,335	-	-
Securities lending reinvested collateral assets	3,602,300	3,539,237	3,602,300	-	-	-
Separate acct. assets	783,911,821	783,911,821	430,482,476	156,625,026	196,804,319	-
Derivative liabilities	\$ (2,356,629)	\$ (2,356,629)	\$ -	\$ -	\$ (2,356,629)	\$ -

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

NOTES TO FINANCIAL STATEMENTS

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.
29. Participating Policies. No change.
30. Premium Deficiency Reserves. No change.
31. Reserves for Life Contracts and Annuity Contracts. No change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.
33. Premiums and Annuity Considerations Deferred and Uncollected. No change.
34. Separate Accounts. No change.
35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 233,405,471
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 6,114,152 | \$ 7,949,170 |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 1,755,636,108 | \$ 1,833,942,678 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 606,157,559 | \$ 704,046,667 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 2,367,907,819 | \$ 2,545,938,515 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company
GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

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	\$ 32,339,023
1.14	Total Mortgages in Good Standing	<u>\$ 32,339,023</u>
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	<u>\$</u>
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	<u>\$ 0</u>
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$ 96,478
1.44	Total Mortgages in Process of Foreclosure	<u>\$ 96,478</u>
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	<u>\$ 32,435,501</u>
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	<u>\$ 0</u>
2.	Operating Percentages:	
2.1	A&H loss percent	91.200 %
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 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

1	Direct Business Only						
	2	3	4	5	6	7	
States, Etc.	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	L	119,296	.0	21,082		140,378	
2. Alaska	N	42,112	.0	1,475		43,587	
3. Arizona	L	633,849	.0	32,596		666,445	
4. Arkansas	L	81,352	.0	7,183		88,535	
5. California	L	5,180,860	.0	238,332		5,419,192	
6. Colorado	L	109,689	.0	5,991		115,680	
7. Connecticut	N	29,234	.0	1,834		31,068	
8. Delaware	L	24,743	.0	2,491		27,234	
9. District of Columbia	L	127,413	.0	8,777		136,190	
10. Florida	L	4,760,659	1,100	949,891		5,711,650	
11. Georgia	L	690,962	.0	79,592		770,554	
12. Hawaii	L	17,311	.0	1,293		18,604	
13. Idaho	L	9,868	.0	327		10,195	
14. Illinois	L	10,851,692	3,200	724,158		11,579,050	
15. Indiana	L	8,338,301	.0	1,799,627		10,137,928	
16. Iowa	L	133,972	.0	18,227		152,199	
17. Kansas	L	442,920	.0	141,412		584,332	
18. Kentucky	L	3,182,158	1,502	927,451		4,111,111	
19. Louisiana	L	3,693,146	.0	173,800		3,866,946	
20. Maine	N	3,724	.0	162		3,886	
21. Maryland	L	1,312,044	.0	41,680		1,353,724	
22. Massachusetts	N	25,691	.0	3,048		28,739	
23. Michigan	L	3,900,444	1,079	551,459		4,452,982	
24. Minnesota	L	650,196	.0	8,153		658,349	
25. Mississippi	L	86,787	.0	9,623		96,410	
26. Missouri	L	2,735,275	120	390,918		3,126,313	
27. Montana	L	7,049	.0	368		7,417	
28. Nebraska	L	13,236	.0	558		13,794	
29. Nevada	L	97,629	.0	5,158		102,787	
30. New Hampshire	N	7,354	.0	786		8,140	
31. New Jersey	L	67,740	.0	6,605		74,345	
32. New Mexico	L	22,003	.0	5,752		27,755	
33. New York	N	82,148	.0	7,399		89,547	
34. North Carolina	L	9,507,555	5,000	2,620,702		12,133,257	
35. North Dakota	L	3,351	.0	58		3,409	
36. Ohio	L	28,330,103	20,303	4,423,203		32,773,609	
37. Oklahoma	L	89,164	.0	13,923		103,087	
38. Oregon	L	42,839	.0	2,447		45,286	
39. Pennsylvania	L	5,766,372	2,250	583,368		6,351,990	
40. Rhode Island	L	5,225	.0	92		5,317	
41. South Carolina	L	700,947	250	108,896		810,093	
42. South Dakota	L	8,505	.0	1,309		9,814	
43. Tennessee	L	930,919	.0	370,821		1,301,740	
44. Texas	L	3,077,872	.0	351,036		3,428,908	
45. Utah	L	20,788	.0	294		21,082	
46. Vermont	N	1,755	.0	166		1,921	
47. Virginia	L	372,981	.0	66,144		439,125	
48. Washington	L	81,513	.0	5,452		86,965	
49. West Virginia	L	2,422,857	.0	725,586		3,148,443	
50. Wisconsin	L	990,335	.0	33,770		1,024,105	
51. Wyoming	L	6,883	.0	767		7,650	
52. American Samoa	N		.0			.0	
53. Guam	N	80	.0	0		80	
54. Puerto Rico	N	8,423	.0	839		9,262	
55. U.S. Virgin Islands	N	598	.0	0		598	
56. Northern Mariana Islands	N		.0			.0	
57. Canada	N	181	.0	0		181	
58. Aggregate Other Aliens	XXX	77,503	.0	679		78,182	
59. Subtotal	(a) L	99,927,606	34,804	15,476,760	0	115,439,170	
90. Reporting entity contributions for employee benefits plans	XXX	2,770,062	.0	0		2,770,062	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,628,513	707	0		14,629,220	
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	1,360,826	100	169		1,361,095	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	
95. Totals (Direct Business)	XXX	118,687,007	35,611	15,476,929	0	134,199,547	
96. Plus Reinsurance Assumed	XXX	610,631	3,173,802	0		3,784,433	
97. Totals (All Business)	XXX	119,297,638	3,209,413	15,476,929	0	137,983,980	
98. Less Reinsurance Ceded	XXX	761,080	0	1,949,824		2,710,904	
99. Totals (All Business) less Reinsurance Ceded	XXX	118,536,558	3,209,413	13,527,105	0	135,273,076	
DETAILS OF WRITE-INS							
5801. Mexico	XXX	40,634				40,634	
5802. Other Foreign	XXX	36,869		679		37,548	
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	77,503	0	679	0	78,182	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	

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

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	OH	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	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	DS	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	DS	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	DS	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	DS	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	DS	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0583144				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 Prairie 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	45-5350091				Flat Apts. Investor Holdings, LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	DS	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	DS	W&S Real Estate Holdings LLC	Ownership	100.000	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	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
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	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	DS	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	DS	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	DS	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	DS	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	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 Profillumt 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 Ins Co	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 Ins Co	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 Ins Co	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 Ins Co	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 Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	DS	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	DS	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	DS	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP		DS	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	DS	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF JUNE 30, 2012 OF THE 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.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
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

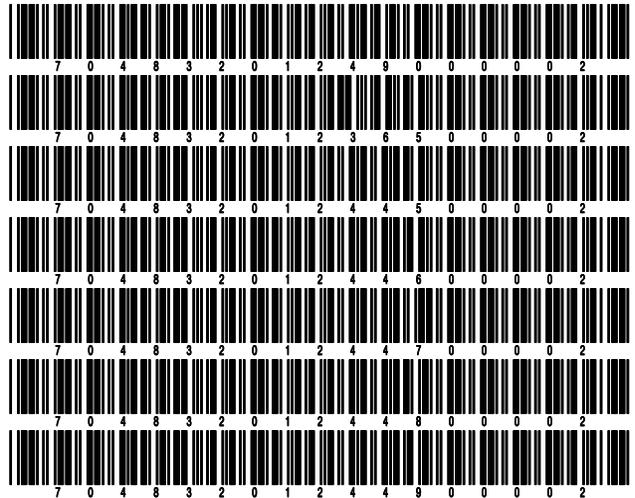
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve adjustment on reinsurance assumed - Lafayette	24,267	17,124	230,660
2705. Miscellaneous	229,745	1,170	996,653
2797. Summary of remaining write-ins for Line 27 from overflow page	254,012	18,294	1,227,313

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	31,776,278	32,658,507
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,648,319	25,429,680
2.2 Additional investment made after acquisition	450,712	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	768,412	1,409,879
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	38,106,897	31,776,278
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	38,106,897	31,776,278

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	37,630,691	38,567,204
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		913,781
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals	(6,000)	0
7. Deduct amounts received on disposals	5,189,187	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)	32,435,504	37,630,691
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	32,435,504	37,630,691
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	32,435,504	37,630,691

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	751,275,689	717,665,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	55,955,014	20,998,275
2.2 Additional investment made after acquisition	57,794,731	77,526,778
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	50,417,810	25,540,506
6. Total gain (loss) on disposals		(2,178,000)
7. Deduct amounts received on disposals	43,728,456	88,272,421
8. Deduct amortization of premium and depreciation	2,819	5,381
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	871,711,969	751,275,689
12. Deduct total nonadmitted amounts	53,755,150	47,856,610
13. Statement value at end of current period (Line 11 minus Line 12)	817,956,819	703,419,079

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,086,353,838	6,263,992,803
2. Cost of bonds and stocks acquired	752,046,363	1,109,039,466
3. Accrual of discount	1,480,079	3,665,180
4. Unrealized valuation increase (decrease)	133,292,770	(180,985,931)
5. Total gain (loss) on disposals	14,247,343	103,836,197
6. Deduct consideration for bonds and stocks disposed of	648,032,279	1,169,047,188
7. Deduct amortization of premium	2,847,347	5,057,905
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	3,789,794	39,088,584
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,332,750,973	6,086,353,838
11. Deduct total nonadmitted amounts	187,289	187,284
12. Statement value at end of current period (Line 10 minus Line 11)	6,332,563,684	6,086,166,554

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,499,311,901	392,037,851	426,776,890	(12,751,338)	2,499,311,901	2,451,821,524		2,669,959,115
2. Class 2 (a)	662,034,680	1,146,542,880	1,144,819,245	12,530,056	662,034,680	676,288,371		627,328,406
3. Class 3 (a)	127,717,357	68,460	15,448,372	6,008,881	127,717,357	118,346,326		137,283,421
4. Class 4 (a)	140,357,116	423,325	2,041,174	(32,016,173)	140,357,116	106,723,094		151,435,750
5. Class 5 (a)	28,862,519		3,625,657	22,724,045	28,862,519	47,960,907		20,633,673
6. Class 6 (a)	0				0	0		0
7. Total Bonds	3,458,283,573	1,539,072,516	1,592,711,338	(3,504,529)	3,458,283,573	3,401,140,222	0	3,606,640,365
PREFERRED STOCK								
8. Class 1	0				0	0		0
9. Class 2	0				0	0		0
10. Class 3	0				0	0		0
11. Class 4	0				0	0		0
12. Class 5	117,177				117,177	117,177		117,177
13. Class 6	0				0	0		0
14. Total Preferred Stock	117,177	0	0	0	117,177	117,177	0	117,177
15. Total Bonds and Preferred Stock	3,458,400,750	1,539,072,516	1,592,711,338	(3,504,529)	3,458,400,750	3,401,257,399	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 \$31,961,509 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	7,665,077	XXX	7,690,343	58,430	53,846

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	244,715,128	129,601,709
2. Cost of short-term investments acquired	622,174,249	1,504,441,543
3. Accrual of discount	1,481	5,338
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	11,359	99,949
6. Deduct consideration received on disposals	859,201,062	1,389,405,744
7. Deduct amortization of premium	36,078	27,667
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,665,077	244,715,128
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	7,665,077	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	(3,840,818)
3. Unrealized Valuation increase/(decrease)	(686,496)
4. Total gain (loss) on termination recognized	1,167,751
5. Considerations received/(paid) on terminations	(1,696,424)
6. Amortization	
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(2,356,630)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(2,356,630)

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.....	(2,356,629)
2.	Part B, Section 1, Column 14.....
3.	Total (Line 1 plus Line 2).....	(2,356,629)
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	(2,356,629)
6.	Total (Line 3 minus Line 4 minus Line 5).....0

		Fair Value Check
7.	Part A, Section 1, Column 16.....	(2,356,629)
8.	Part B, Section 1, Column 13.....
9.	Total (Line 7 plus Line 8).....	(2,356,629)
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(2,356,629)
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 December 31
1. Book/adjusted carrying value, December 31 of prior year	(1)	38,678,459
2. Cost of cash equivalents acquired	2,781,825,651	7,672,072,411
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	2,382	0
6. Deduct consideration received on disposals	2,757,531,601	7,710,741,797
7. Deduct amortization of premium		9,074
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,296,431	(1)
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	24,296,431	(1)

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CRE 0000105 WS OCCUPY	CINCINNATI	.OH	01/01/1901	VARIOUS			15,159,183	39,162
CRE 00011 05 WS OCCUPY	CINCINNATI	.OH	01/01/1950	VARIOUS			1,835,666	30,640
CRE 01561 05 WS OCCUPY	CINCINNATI	.OH	06/05/1990	NATIONAL UNDERWRITER			569,191	2,315
CRE 01592 05 WS OCCUPY	CINCINNATI	.OH	01/31/2002	CITY OF CINCINNATI			339,506	2,315
CRE 01471 45 APARTMENT	CINCINNATI	.OH	08/30/1967	VARIOUS			1,581,969	20,507
CRE 01595 15 SHOP CTR	HIGH POINT	.NC	02/23/2012	GRACE RIDGE HIGH POINT LLC			6,709,887	117,000
0199999. Acquired by Purchase					0	0	26,195,402	211,939
0299999. Acquired by Internal Transfer					0	0	0	0
0399999 - Totals					0	0	26,195,402	211,939

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
NONE																			
0399999 - Totals																			

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STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
NONE									
3399999 - Totals									

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
0044660	Spartanburg	SC		09/17/1998	04/11/2012	4,382,950	0	0	0	0	0	0	4,217,075	4,217,075	0	0	0
0044671	Cincinnati	OH		12/15/1999	05/05/2012	71,471	0	0	0	0	0	0	71,471	71,471	0	0	0
0044672	Cincinnati	OH		12/15/1999	05/05/2012	11,239	0	0	0	0	0	0	11,239	11,239	0	0	0
0044691	Cincinnati	OH		12/01/2011	06/04/2012	6,000	0	0	0	0	0	0	6,000	0	0	(6,000)	(6,000)
0199999. Mortgages closed by repayment						4,471,660	0	0	0	0	0	0	4,305,785	4,299,785	0	(6,000)	(6,000)
0044579	Lexington	KY		10/02/1987		3,464,951	0	0	0	0	0	0	0	49,160	0	0	0
0044666	Miami	FL		07/30/1999		3,828,643	0	0	0	0	0	0	0	95,820	0	0	0
0044667	Lakeland	FL		08/05/1999		11,553,319	0	0	0	0	0	0	0	57,708	0	0	0
0044674	Cincinnati	OH		05/14/2001		93,256	0	0	0	0	0	0	0	1,476	0	0	0
0044679	Round Rock	TX		08/15/2003		13,312,739	0	0	0	0	0	0	0	81,805	0	0	0
0044682	Cincinnati	OH		12/01/2011		30,967	0	0	0	0	0	0	0	192	0	0	0
0044683	Cincinnati	OH		12/01/2011		49,589	0	0	0	0	0	0	0	411	0	0	0
0044684	Cincinnati	OH		12/01/2011		9,489	0	0	0	0	0	0	0	64	0	0	0
0044685	Cincinnati	OH		12/01/2011		21,844	0	0	0	0	0	0	0	173	0	0	0
0044686	Cincinnati	OH		12/01/2011		27,421	0	0	0	0	0	0	0	212	0	0	0
0044687	Cincinnati	OH		12/01/2011		13,692	0	0	0	0	0	0	0	127	0	0	0
0044688	Cincinnati	OH		12/01/2011		30,695	0	0	0	0	0	0	0	206	0	0	0
0044689	Cincinnati	OH		12/01/2011		380,364	0	0	0	0	0	0	0	3,142	0	0	0
0044690	Covington	KY		12/01/2011		100,559	0	0	0	0	0	0	0	2,300	0	0	0
0044692	Cincinnati	OH		12/01/2011		98,224	0	0	0	0	0	0	0	1,746	0	0	0
0299999. Mortgages with partial repayments						33,015,752	0	0	0	0	0	0	0	294,542	0	0	0
0599999 - Totals						37,487,412	0	0	0	0	0	0	4,305,785	4,594,327	0	(6,000)	(6,000)

STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	.0	07/27/2006	3		1,191		642,753	0.830	
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	.0	03/26/2008	3		7,762		362,762	0.090	
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP	.0	05/04/2011	2		961,916		7,313,061	0.930	
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	.0	10/05/2006	3		27,600		890,343	0.080	
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	.0	03/16/2007	3		462,226		2,078,804	0.160	
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	.0	04/03/2006	3		16,177		168,968	0.080	
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP	.0	08/30/2007	3		76,629		908,789	0.030	
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND	.0	01/06/2009			2,531,804		101,215	0.030	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	.0	04/12/2007	1		50,000		875,000	0.830	
	OCM EUROPEAN OPPORTUNITIES FUND II LP	Caymen Islands	CI	OCM EUROPEAN OPPORTUNITIES FUND II LP	.0	10/09/2008	3		375,000		375,000	0.922	
	CORSAIR LP	NEW YORK	NY	CORSAIR LP	.0	06/29/2007			19,848		3,456,338	0.930	
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	.0	06/20/2011			99,609		5,887,472	1.860	
	HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	HIG BAYSIDE DEBT & LBO II LP	.0	06/17/2008	3		1,841,387		13,533,613	1.250	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	.0	08/09/2010			244,778		1,468,346	0.710	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	.0	12/10/2010	2		1,575,000		8,842,224	0.889	
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II	.0	04/19/2011			1,699,455		2,680,861	1.810	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	.0	07/15/2011	2		853,340		7,105,370	0.600	
	ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND	.0	10/21/2011			909,924		8,278,612	4.920	
1599999	Joint Venture Interests - Common Stock - Unaffiliated								0	11,747,646	0	64,969,531	XXX
	GOLDEN TREE CLO DEBT INVESTMENT	DUBLIN	IRELAND	GOLDEN TREE CLO DEBT INVESTMENT	.0	12/29/2011			1,500,000		2,500,000	13.890	
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	.0	01/26/2012			254,988		8,092,433	15.020	
	FORT WASHINGTON PE INVEST VI LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VI LP	.0	10/25/2007			2,250,000		19,064,926	29.940	
	TRI-STATE FUND II GROWTH LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH LP	.0	12/18/2006			1,050,000		2,100,000	29.990	
	FORT WASHINGTON OPPORTUNITIES FUND II LP	CINCINNATI	OH	FORT WASHINGTON OPPORTUNITIES FUND II LP	.0	12/12/2008			561,280		6,217,086	15.250	
	FORT WASHINGTON PE INVEST VII LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VII LP	.0	07/23/2010			3,470,850		19,125,000	32.420	
1699999	Joint Venture Interests - Common Stock - Affiliated								0	9,087,118	0	57,099,445	XXX
	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004			2,294,918		16,287,964	100.000	
	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006			65,029,995		18,737,587	100.000	
	CANAL SENATE APARTMENTS, LLC	INDIANAPOLIS	IN	CENTRAL CANAL FD		01/09/2012			(44,883,017)			100.000	
1899999	Joint Venture Interests - Real Estate - Affiliated								0	22,441,896	0	35,025,551	XXX
	MSD EUROPEAN OPPORTUNITIES FUND	NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES FUND	0.00	06/01/2012	11		10,000,000			1.090	
1999999	Joint Venture Interests - Other - Unaffiliated								10,000,000	0	0	XXX	
3999999	Total - Unaffiliated								10,000,000	11,747,646	0	64,969,531	XXX
4099999	Total - Affiliated								0	31,529,014	0	92,124,996	XXX
4199999	Totals								10,000,000	43,276,660	0	157,094,527	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		City	State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	06/05/2012	151,453						151,453	151,453				0	
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	03/26/2008	06/25/2012	37,038						37,038	37,038				0	
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	04/24/2012	171,632						171,632	171,632				0	
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	04/05/2012	9,288						9,288	9,288				0	
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	06/26/2012	1,385,387						1,385,387	1,385,387				0	
	LANDMARK EQUITY PARTNERS IV LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP	12/14/1994	04/10/2012	14,850						14,850	14,850				0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	UK	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	04/05/2012	116,274						116,274	116,274				0	

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STATEMENT AS OF JUNE 30, 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9-14 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	OAK INVESTMENT PARTNERS XI LP	WILMINGTON	DE	OAK INVESTMENT PARTNERS XI LP	09/23/2004	06/14/2012	66,209					0	66,209	66,209			0	0	
	SOFTBANK TECHNOLOGY VENTURES V LP	WILMINGTON	DE	SOFTBANK TECHNOLOGY VENTURES V LP	08/09/1999	05/25/2012	20,617					0	20,617	20,617			0	0	
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	06/28/2012	31,593					0	31,593	31,593			0	0	
	COMPASS PARTNERS EURO EQ FUND LP	HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP	07/24/1998	04/25/2012	6,304					0	6,304	6,304			0	0	
	PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP	04/05/2005	06/13/2012	743,215					0	743,215	743,215			0	376,381	
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	03/16/2007	05/23/2012	1,042,560					0	1,042,560	1,042,560			0	20,023	
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	04/03/2006	06/12/2012	169,686					0	169,686	169,686			0	193,889	
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP	08/30/2007	04/20/2012	23,897					0	23,897	23,897			0	421,760	
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	06/25/2007	05/17/2012	20,854					0	20,854	20,854			0	19,904	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	05/07/2012	430,115					0	430,115	430,115			0	0	
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	06/20/2011	06/08/2012	97,222					0	97,222	97,222			0	0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	04/11/2012	138,501					0	138,501	138,501			0	0	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	05/02/2012	47,350					0	47,350	47,350			0	16,819	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	05/03/2012	146,632					0	146,632	146,632			0	0	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	06/21/2012	71,371					0	71,371	71,371			0	7,901	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LU	ROYALTY OPPORTUNITIES	08/30/2011	05/14/2012	207,404					0	207,404	207,404			0	0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,149,453	0	0	0	0	0	5,149,453	5,149,453	0	0	0	1,130,294	
	FORT WASHINGTON OPPORTUNITIES FUND II LP	CINCINNATI	OH	FORT WASHINGTON OPPORTUNITIES FUND II LP	12/12/2008	05/24/2012	362,584					0	362,584	362,584			0	0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	12/23/1999	04/23/2012	4,458,184					0	4,458,184	4,458,184			0	2,331,531	
	FORT WASHINGTON PRIVATE EQUITY INVESTORS IV LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTORS IV LP	11/29/2004	05/09/2012	1,915,968					0	1,915,968	1,915,968			0	1,088,134	
	WSL PARTNERS LP	CINCINNATI	OH	WSL PARTNERS LP	11/14/2003	05/02/2012	3,454,159					0	3,454,159	3,454,159			0	0	
1699999. Joint Venture Interests - Common Stock - Affiliated							10,190,895	0	0	0	0	0	10,190,895	10,190,895	0	0	0	3,419,665	
	NORTHEAST CINCINNATI HOTEL, LLC	CINCINNATI	OH	CASH ROC	02/21/1995	06/28/2012	130,381					0	130,381	130,381			0	0	
	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	CASH ROC	06/08/2004	06/28/2012	(2,707,693)					0	(2,707,693)	(2,707,693)			0	0	
	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	CASH ROC	12/01/2006	06/28/2012	152,166,212					0	152,166,212	152,166,212			0	0	
	CANAL SENATE APARTMENTS, LLC	INDIANAPOLIS	IN	WSLIC TRANSFER	01/09/2012	06/01/2012	580,583	580,583				580,583	44,883,017	44,883,017			0	221,967	
	PCE, LP	ATLANTA	GA	SALE DIST.	04/03/2008	04/25/2012	6,572,109					0	6,559,831	11,408,398			0	0	
1899999. Joint Venture Interests - Real Estate - Affiliated							156,161,009	580,583	0	0	0	580,583	51,442,848	15,686,444	0	0	0	0	221,967
3999999. Total - Unaffiliated							5,149,453	0	0	0	0	0	5,149,453	5,149,453	0	0	0	0	1,130,294
4099999. Total - Affiliated							166,351,904	580,583	0	0	0	580,583	61,633,743	25,877,339	0	0	0	0	3,641,632
4199999 - Totals							171,501,357	580,583	0	0	0	580,583	66,783,196	31,026,792	0	0	0	0	4,771,926

E03.1

STATEMENT AS OF JUNE 30, 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		06/01/2012	Interest Capitalization		144,653	144,653	0	1	
36176F-29-2	G2 #765168 4.615% 11/22/61		06/01/2012	Interest Capitalization		68,282	68,282	0	1	
36176R-49-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON		1,126,563	1,010,385	1,897	1	
36296L-4X-5	GNMA 694838 5.602% 11/20/59		05/01/2012	Interest Capitalization		49,649	49,649	0	1	
0599999. Subtotal - Bonds - U.S. Governments										
448814-8U-0	HYDRO-QUEBEC 1.375% 06/19/17	A	06/12/2012	NATIONAL BANK OF CANADA		1,389,147	1,272,969	1,897	XXX	
1099999. Subtotal - Bonds - All Other Governments										
01F030-67-8	FNMA TBA 3.000% 07/01/42		06/19/2012	BARCLAYS		10,273,047	10,000,000	9,167	1	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38		05/10/2012	BARCLAYS		2,300,000	2,300,000	0	1FE	
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO		2,735,299	2,691,147	2,990	1	
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO		2,531,886	2,492,167	2,769	1	
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/26/2012	RBS GREENWICH CAPITAL		3,520,686	3,068,136	10,738	1	
3136A5-3Z-7	FNMA 2012-51 TP 3.500% 03/25/41		05/31/2012	DEUTSCHE BANK		1,069,375	1,000,000	389	1	
3137A6-6S-6	FHR 3798 AY 3.500% 01/15/26		05/15/2012	CORTVIEW CAPITAL SECURITIES LL		1,609,453	1,500,000	2,479	1	
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		05/31/2012	KGS-ALPHA CAPITAL MARKETS		6,279,123	6,059,467	2,020	1	
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		04/25/2012	J P MORGAN SEC FIXED INC		14,276,726	14,000,007	15,556	1	
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		05/01/2012	Interest Capitalization		80,875	80,875	0	1	
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2012	Interest Capitalization		107,131	107,131	0	1	
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/19/2012	STEPHENS INC.		2,249,474	2,180,648	5,724	1	
38373V-NB-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		05/01/2012	Interest Capitalization		54,122	54,122	0	1	
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.652% 02/16/44		06/01/2012	Interest Capitalization		117,575	117,575	0	1	
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.675% 11/16/42		06/01/2012	Interest Capitalization		134,720	134,720	0	1	
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		06/01/2012	Interest Capitalization		150,373	150,373	0	1	
40727T-CR-3	HAMILTON CO OH HLTH 5.000% 06/01/42		06/20/2012	RBC/DAIN		3,950,880	4,000,000	0	2AM	
837151-AL-3	SOCAR REVE 0.741% 07/01/13		05/10/2012	J P MORGAN SEC FIXED INC		1,702,465	1,700,000	489	1FE	
3199999. Subtotal - Bonds - U.S. Special Revenues										
00206R-BD-3	AT&T INC 3.000% 02/15/22		06/11/2012	CITIGROUP GLOBAL MKTS		10,043,200	10,000,000	100,833	1FE	
057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21		05/25/2012	Tax Free Exchange		4,990,313	5,000,000	44,444	1FE	
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2012	Interest Capitalization		68,460	68,460	0	3FM	
126673-W2-4	CIVIL 2005-6 M1 0.735% 12/25/35		04/17/2012	BARCLAYS		2,003,072	2,032,931	1,033	1FE	
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		06/05/2012	CREDIT SUISSE FIRST BOSTON		423,325	410,000	5,206	4FE	
149123-BY-6	CATERPILLAR INC 0.950% 06/26/15		06/21/2012	J P MORGAN SEC FIXED INC		2,999,370	3,000,000	0	1FE	
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		06/26/2012	CITIGROUP GLOBAL MKTS		1,998,360	2,000,000	0	2FE	
208245-AA-8	CONN 2012-A A 4.000% 04/15/16		04/25/2012	JEFFERIES & CO		2,981,073	3,000,000	0	2AM	
25459H-BE-4	DIRECTV HLDS/FN 2.400% 03/15/17		05/15/2012	Tax Free Exchange		6,974,617	7,000,000	49,506	2FE	
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange		1,999,089	2,000,000	14,144	2FE	
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		06/18/2012	Tax Free Exchange		10,982,710	11,000,000	102,934	2FE	
61746W-D6-4	MSDWC 2003-HQ2 C 5.150% 03/12/35		05/15/2012	KGS-ALPHA CAPITAL MARKETS		4,609,275	4,530,000	11,017	1FE	
655356-JM-6	NASC 1998-D6 A4 7.912% 03/15/30		05/04/2012	WELLS FARGO		4,912,969	4,700,000	28,875	1FE	
80282H-AD-5	SDART 2010-3 B 2.050% 05/15/15		06/21/2012	J P MORGAN SEC FIXED INC		10,067,188	10,000,000	6,264	1FE	
87612E-BA-3	TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS		1,957,180	2,000,000	0	1FE	
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		05/04/2012	WELLS FARGO		10,224,406	9,700,000	12,438	1FE	
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/02/2012	CITIGROUP GLOBAL MKTS		4,966,000	5,000,000	0	1FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)										
8399997. Total - Bonds - Part 3							141,727,164	139,350,728	430,912	XXX
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX
8399999. Total - Bonds							141,727,164	139,350,728	430,912	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
018804-10-4	ALLIANT TECHSYSTEMS INC		04/03/2012	BNY CONVERG-SOFT		8,500,000	435,044	0	L	
037833-10-0	APPLE INC		06/05/2012	Various		33,675,000	19,298,916	0	L	
04930A-10-4	ATLAS ENERGY LP		05/21/2012	Morgan Stanley		5,000,000	173,515	0	L	
049392-10-3	ATLAS PIPELINE PARTNERS LP		04/17/2012	WACHOVIA		3,000,000	97,880	0	L	
064058-10-0	BANK OF NEW YORK MELLON CORP		06/28/2012	Various		383,754,000	8,726,128	0	L	
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNER LP		05/21/2012	Various		30,000,000	812,713	0	L	
224399-10-5	CRANE CO		05/09/2012	BNY CONVERG-SOFT		240,000,000	10,084,809	0	L	
25179M-10-3	DEVON ENERGY CORPORATION		05/14/2012	BNY CONVERG-SOFT		154,069,000	9,891,255	0	L	
29273V-10-0	ENERGY TRANSFER EQUITY LP		05/01/2012	CITIGROUP GLOBAL-EQ		6,000,000	256,489	0	L	
371927-10-4	GENESIS ENERGY L.P.		05/25/2012	Morgan Stanley		10,000,000	291,751	0	L	
406216-10-1	HALLIBURTON COMPANY		06/29/2012	JP MORGAN - EQ		55,400,000	1,570,368	0	L	

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STATEMENT AS OF JUNE 30, 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)	
45671U-10-6	INERGY MIDSTREAM LP LIMITED PARTNERS		.05/01/2012	Various	17,000.000	356,766		0	L	
65473P-10-5	NISOURCE INC		.05/01/2012	CITIGROUP GLOBAL-EQ	6,000.000	154,805		0	L	
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER		.04/17/2012	WACHOVIA	3,000.000	161,158		0	L	
708160-10-6	J C PENNEY		.05/22/2012	BNY CONVERG-SOFT	42,900.000	1,123,701		0	L	
742718-10-9	PROCTER & GAMBLE CO		.06/26/2012	Various	157,400.000	9,665,229		0	L	
777149-10-5	ROSE ROCK MIDSTREAM LP		.06/20/2012	Various	14,000.000	331,385		0	L	
87612G-10-1	TARGA RESOURCES CORP		.05/21/2012	Morgan Stanley	5,000.000	222,112		0	L	
90984P-30-3	UNITED COMMUNITY BANKS/GA		.05/31/2012	Various	225,000.000	1,962,226		0	U	
958254-10-4	WESTERN GAS PARTNERS LP		.06/20/2012	Various	8,000.000	356,920		0	L	
969457-10-0	WILLIAMS COS INC		.05/25/2012	Various	29,000.000	935,097		0	L	
96950F-10-4	WILLIAMS PARTNERS		.04/27/2012	Various	8,000.000	448,169		0	L	
143658-30-0	CARNIVAL CRUISE UNIT	R	.06/05/2012	BNY CONVERG-SOFT	16,077.000	502,461		0	L	
151290-88-9	CEMEX SAB-SPONS ADR	F	.04/01/2012	Stock Dividend	19,481.680	0		0	L	
351770-10-5	FRANCE TELECOM SA-SPONS ADR	F	.04/03/2012	BNY CONVERG-SOFT	17,000.000	251,129		0	L	
80105N-10-5	SANOFI-AVENTIS RECEIPTS	F	.05/09/2012	BNY CONVERG-SOFT	162,000.000	5,835,013		0	L	
881575-30-2	TESCO PLC RECEIPTS	F	.05/03/2012	Various	267,628.000	4,146,578		0	U	
89151E-10-9	TOTAL FINA ELF SA-SPON ADR	F	.04/04/2012	BNY CONVERG-SOFT	60,000.000	3,003,762		0	U	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							81,095,379	XXX	0	XXX
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		.06/15/2012	Various	1,076.578	11,520		0	U	
89154#-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		.06/25/2012	Various	2,568,377.430	2,568,377		0	L	
89154#-81-7	TOUCHSTONE HIGH YIELD-Y		.06/15/2012	Various	25,084.150	223,959		0	L	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		.06/15/2012	TOUCHSTONE SECURITIES	12,244.239	278,132		0	L	
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		.06/15/2012	TOUCHSTONE SECURITIES	1,173.593	12,878		0	L	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		.06/15/2012	TOUCHSTONE SECURITIES	38,560.086	1,087,038		0	L	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		.06/15/2012	TOUCHSTONE SECURITIES	8,068.133	128,278		0	L	
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		.06/15/2012	Various	36,790.314	465,904		0	L	
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I		.04/01/2012	DIVIDEND REINVESTMENT	856.439	10,688		0	L	
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C		.04/01/2012	DIVIDEND REINVESTMENT	2.155	27		0	L	
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A		.04/01/2012	DIVIDEND REINVESTMENT	21.347	267		0	L	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		.06/05/2012	Various	20,360.775	264,108		0	L	
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		.04/01/2012	DIVIDEND REINVESTMENT	5,546.374	71,715		0	L	
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		.04/01/2012	DIVIDEND REINVESTMENT	15.724	202		0	L	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		.06/15/2012	Various	1,170.151	13,929		0	L	
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		.05/31/2012	DIVIDEND REINVESTMENT	445.344	3,416		0	L	
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		.05/31/2012	DIVIDEND REINVESTMENT	18,278.884	140,808		0	L	
89155T-30-0	TOUCHSTONE TOTAL RETURN BOND CLASS I		.05/31/2012	DIVIDEND REINVESTMENT	4,310.682	44,462		0	L	
89155T-75-5	TOUCHSTONE EMERGING MARKETS II CLASS Y		.04/09/2012	TOUCHSTONE SECURITIES	19.759	180		0	L	
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		.06/15/2012	TOUCHSTONE SECURITIES	36,015.350	417,521		0	L	
9299999. Subtotal - Common Stocks - Mutual Funds							5,743,409	XXX	0	XXX
9799997. Total - Common Stocks - Part 3							86,838,788	XXX	0	XXX
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							86,838,788	XXX	0	XXX
9899999. Total - Preferred and Common Stocks							86,838,788	XXX	0	XXX
9999999 - Totals							228,565,952	XXX	430,912	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues4

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2012	Paydown		100,699	100,699	109,729	109,387	.0	(9,028)	.0	(9,028)	.0	100,699	.0	.0	.0	.781	12/27/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		06/01/2012	Paydown		1,856	1,856	2,069	.0	.0	(213)	.0	(213)	.0	1,856	.0	.0	.0	.7	01/20/2062	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		06/01/2012	Paydown		297	297	287	263	.0	24	.0	24	.0	287	.0	.0	.0	.4	06/20/2019	1
36202L-UV-5	G2 # 8696 1.625% 09/20/25		06/01/2012	Paydown		490	490	504	454	.0	36	.0	36	.0	490	.0	.0	.0	.3	09/20/2025	1
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		06/01/2012	Paydown		406	406	364	371	.0	35	.0	35	.0	406	.0	.0	.0	.11	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		06/01/2012	Paydown		3,527	3,527	3,161	3,225	.0	302	.0	302	.0	3,527	.0	.0	.0	.95	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		06/01/2012	Paydown		589	589	528	539	.0	50	.0	50	.0	589	.0	.0	.0	.16	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		06/01/2012	Paydown		2,323	2,323	2,082	2,125	.0	198	.0	198	.0	2,323	.0	.0	.0	.63	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		06/01/2012	Paydown		594	594	508	523	.0	72	.0	72	.0	594	.0	.0	.0	.16	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		06/01/2012	Paydown		6,655	6,655	5,965	6,085	.0	570	.0	570	.0	6,655	.0	.0	.0	.214	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		06/01/2012	Paydown		1,170	1,170	999	1,028	.0	142	.0	142	.0	1,170	.0	.0	.0	.32	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		06/01/2012	Paydown		8,431	8,431	7,558	7,712	.0	719	.0	719	.0	8,431	.0	.0	.0	.226	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		06/01/2012	Paydown		1,542	1,542	1,333	1,369	.0	173	.0	173	.0	1,542	.0	.0	.0	.41	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		06/01/2012	Paydown		22,197	22,197	19,118	19,623	.0	2,574	.0	2,574	.0	22,197	.0	.0	.0	.505	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		06/01/2012	Paydown		5,152	5,152	4,464	4,581	.0	570	.0	570	.0	5,152	.0	.0	.0	.140	01/15/2024	1
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		06/01/2012	Paydown		280	280	251	256	.0	24	.0	24	.0	280	.0	.0	.0	.85	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		06/01/2012	Paydown		2,383	2,383	2,136	2,180	.0	203	.0	203	.0	2,383	.0	.0	.0	.65	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		06/01/2012	Paydown		2,280	2,280	2,044	2,086	.0	194	.0	194	.0	2,280	.0	.0	.0	.56	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		06/01/2012	Paydown		302	302	271	277	.0	26	.0	26	.0	302	.0	.0	.0	.8	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		06/01/2012	Paydown		836	836	750	765	.0	71	.0	71	.0	836	.0	.0	.0	.26	11/15/2023	1
36203S-4U-8	GNMA 30 YR # 358235 6.500% 09/15/23		06/01/2012	Paydown		505	505	435	447	.0	58	.0	58	.0	505	.0	.0	.0	.14	09/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		06/01/2012	Paydown		12,213	12,213	10,560	10,843	.0	1,370	.0	1,370	.0	12,213	.0	.0	.0	.270	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		06/01/2012	Paydown		528	528	473	483	.0	45	.0	45	.0	528	.0	.0	.0	.15	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		06/01/2012	Paydown		193	193	173	177	.0	16	.0	16	.0	193	.0	.0	.0	.5	12/15/2023	1
36204A-VJ-1	GNMA 30 YR # 364317 6.500% 08/15/23		06/01/2012	Paydown		4,091	4,091	3,524	3,624	.0	467	.0	467	.0	4,091	.0	.0	.0	.111	08/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		06/01/2012	Paydown		869	869	780	796	.0	74	.0	74	.0	869	.0	.0	.0	.23	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		06/01/2012	Paydown		2,204	2,204	1,975	2,015	.0	189	.0	189	.0	2,204	.0	.0	.0	.51	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		06/01/2012	Paydown		1,132	1,132	979	1,004	.0	128	.0	128	.0	1,132	.0	.0	.0	.31	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		06/01/2012	Paydown		1,023	1,023	874	899	.0	124	.0	124	.0	1,023	.0	.0	.0	.28	12/15/2023	1
36204H-HF-0	GNMA # 370230 6.500% 01/15/24		06/01/2012	Paydown		17,812	17,812	15,964	16,288	.0	1,525	.0	1,525	.0	17,812	.0	.0	.0	.576	01/15/2024	1
36204H-QF-0	GNMA # 370454 6.500% 12/15/23		06/01/2012	Paydown		430	430	385	393	.0	37	.0	37	.0	430	.0	.0	.0	.12	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		06/01/2012	Paydown		4,603	4,603	4,126	4,210	.0	393	.0	393	.0	4,603	.0	.0	.0	.127	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		06/01/2012	Paydown		889	889	797	813	.0	76	.0	76	.0	889	.0	.0	.0	.24	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		06/01/2012	Paydown		2,358	2,358	2,113	2,156	.0	201	.0	201	.0	2,358	.0	.0	.0	.57	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		06/01/2012	Paydown		2,372	2,372	2,056	2,110	.0	263	.0	263	.0	2,372	.0	.0	.0	.64	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		06/01/2012	Paydown		1,319	1,319	1,140	1,170	.0	148	.0	148	.0	1,319	.0	.0	.0	.36	01/15/2024	1
36204K-SW-9	GNMA # 372661 6.500% 01/15/24		06/01/2012	Paydown		2,752	2,752	2,385	2,447	.0	305	.0	305	.0	2,752	.0	.0	.0	.77	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		06/01/2012	Paydown		12,826	12,826	11,091	11,382	.0	1,444	.0	1,444	.0	12,826	.0	.0	.0	.405	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		06/01/2012	Paydown		4,060	4,060	3,639	3,711	.0	349	.0	349	.0	4,060	.0	.0	.0	.91	03/15/2024	1
36204N-FX-8	GNMA 30 YR # 374670 6.500% 02/15/24		06/01/2012	Paydown		4,914	4,914	4,258	4,369	.0	545	.0	545	.0	4,914	.0	.0	.0	.133	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		06/01/2012	Paydown		1,078	1,078	932	956	.0	121	.0	121	.0	1,078	.0	.0	.0	.29	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		06/01/2012	Paydown		2,246	2,246	1,947	1,998	.0	249	.0	249	.0	2,246	.0	.0	.0	.61	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		06/01/2012	Paydown		392	392	352	359	.0	33	.0	33	.0	392	.0	.0	.0	.11	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		06/01/2012	Paydown		735	735	659	673	.0	63	.0	63	.0	735	.0	.0	.0	.20	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		06/01/2012	Paydown		2,625	2,625	2,243	2,306	.0	319	.0	319	.0	2,625	.0	.0	.0	.71	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		06/01/2012	Paydown		5,750	5,750	4,972	5,104	.0	646	.0	646	.0	5,750	.0	.0	.0	.129	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		06/01/2012	Paydown		1,457	1,457	1,254	1,289	.0	168	.0	168	.0	1,457	.0	.0	.0	.39	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		06/01/2012	Paydown		125	125	108	111	.0	14	.0	14	.0	125	.0	.0	.0	.3	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		06/01/2012	Paydown		3,997	3,997	3,443	3,534	.0	464	.0	464	.0	3,997	.0	.0	.0	.107	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		06/01/2012	Paydown		2,846	2,846	2,466	2,530	.0	316	.0	316	.0							

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		06/01/2012	Paydown		71,864	71,864	73,556	73,354	.0	(1,490)	.0	(1,490)	.0	71,864	.0	.0	.0	1,690	09/15/2028	1
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		06/01/2012	Paydown		375	375	367	371	.0	.4	.0	.4	.0	375	.0	.0	.0	.16	10/15/2015	1
362165-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		06/01/2012	Paydown		7,983	7,983	7,750	7,867	.0	115	.0	115	.0	7,983	.0	.0	.0	354	11/15/2016	1
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		06/01/2012	Paydown		52	52	52	52	.0	.0	.0	.0	.0	52	.0	.0	.0	.2	09/15/2018	1
362167-DQ-8	GNMA 30 YR # 185611 10.500% 05/15/19		06/01/2012	Paydown		5,572	5,572	5,273	5,379	.0	193	.0	193	.0	5,572	.0	.0	.0	291	05/15/2019	1
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		06/01/2012	Paydown		57	57	58	57	.0	(1)	.0	(1)	.0	57	.0	.0	.0	.2	10/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		06/01/2012	Paydown		668	668	675	671	.0	(3)	.0	(3)	.0	668	.0	.0	.0	28	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		06/01/2012	Paydown		592	592	506	521	.0	72	.0	72	.0	592	.0	.0	.0	16	12/15/2023	1
362180-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		06/01/2012	Paydown		281	281	273	276	.0	.4	.0	.4	.0	281	.0	.0	.0	.11	05/15/2018	1
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		06/01/2012	Paydown		467	467	455	461	.0	.6	.0	.6	.0	467	.0	.0	.0	.18	08/15/2017	1
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		06/01/2012	Paydown		557	557	540	547	.0	10	.0	10	.0	557	.0	.0	.0	23	09/15/2017	1
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		06/01/2012	Paydown		552	552	535	542	.0	10	.0	10	.0	552	.0	.0	.0	23	10/15/2017	1
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		06/01/2012	Paydown		411	411	403	406	.0	.6	.0	.6	.0	411	.0	.0	.0	18	06/15/2019	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		06/01/2012	Paydown		208	208	213	211	.0	(2)	.0	(2)	.0	208	.0	.0	.0	9	10/15/2018	1
36219K-TX-4	GNMA 30 YR # 251766 10.000% 04/15/18		05/01/2012	Paydown		1,467	1,467	1,502	1,479	.0	(12)	.0	(12)	.0	1,467	.0	.0	.0	58	04/15/2018	1
36219L-PP-1	GNMA 30 YR # 252594 9.500% 05/15/18		06/01/2012	Paydown		885	885	847	865	.0	20	.0	20	.0	885	.0	.0	.0	35	05/15/2018	1
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		06/01/2012	Paydown		687	687	675	679	.0	.8	.0	.8	.0	687	.0	.0	.0	30	06/15/2019	1
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		06/01/2012	Paydown		178	178	175	176	.0	.2	.0	.2	.0	178	.0	.0	.0	.8	03/15/2019	1
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		06/01/2012	Paydown		64	64	65	65	.0	.0	.0	.0	.0	64	.0	.0	.0	.3	11/15/2018	1
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		06/01/2012	Paydown		160	160	159	159	.0	.1	.0	.1	.0	160	.0	.0	.0	.7	09/15/2018	1
36219Y-ET-9	GNMA 30 YR # 263046 10.000% 10/15/18		06/01/2012	Paydown		11,487	11,487	11,436	11,439	.0	49	.0	49	.0	11,487	.0	.0	.0	572	10/15/2018	1
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		06/01/2012	Paydown		245	245	244	244	.0	.1	.0	.1	.0	245	.0	.0	.0	10	10/15/2018	1
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		06/01/2012	Paydown		381	381	352	363	.0	18	.0	18	.0	381	.0	.0	.0	16	06/15/2019	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		06/01/2012	Paydown		170	170	165	167	.0	.3	.0	.3	.0	170	.0	.0	.0	.6	02/15/2020	1
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		06/01/2012	Paydown		286	286	275	278	.0	.8	.0	.8	.0	286	.0	.0	.0	.9	01/15/2022	1
36224J-U2-7	GNMA 30 YR # 327081 7.500% 05/15/22		06/01/2012	Paydown		1,292	1,292	1,243	1,254	.0	.98	.0	.98	.0	1,292	.0	.0	.0	40	05/15/2022	1
36224J-SH-8	GNMA 30 YR # 330361 7.500% 01/15/23		06/01/2012	Paydown		77	77	74	75	.0	.2	.0	.2	.0	77	.0	.0	.0	.2	01/15/2023	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		06/01/2012	Paydown		798	798	716	730	.0	68	.0	68	.0	798	.0	.0	.0	22	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		06/01/2012	Paydown		359	359	370	335	.0	24	.0	24	.0	359	.0	.0	.0	.3	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		06/01/2012	Paydown		232	232	236	211	.0	21	.0	21	.0	232	.0	.0	.0	.2	02/20/2028	1
36296L-4X-5	GNMA 694838 5.602% 11/20/59		06/01/2012	Paydown		875	875	964	958	.0	(89)	.0	(89)	.0	875	.0	.0	.0	16	11/20/2059	1
690353-RM-1	OPIC VRDN 0.180% 03/15/17		06/19/2012	Redemption	100.0000					.0	.0	.0	.0		211,207	.0	.0	.0	1,988	03/15/2017	1
0599999	Subtotal - Bonds - U.S. Governments					594,042	594,042	584,020	585,005	0	6,630	0	6,630	0	594,042	0	0	0	10,724	XXX	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600%		05/15/2012	Redemption	100.0000					.0	.0	.0	.0		2,700,000	.0	.0	.0	11,400	11/15/2038	1FE
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		06/01/2012	Paydown		764,706	764,706	787,288	785,688	.0	(20,982)	.0	(20,982)	.0	764,706	.0	.0	.0	15,986	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		06/01/2012	Paydown		412,536	412,536	428,941	427,787	.0	(15,252)	.0	(15,252)	.0	412,536	.0	.0	.0	8,547	07/01/2023	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		06/01/2012	Paydown		289,034	289,034	287,566	287,600	.0	1,434	.0	1,434	.0	289,034	.0	.0	.0	7,270	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		06/01/2012	Paydown		570,473	570,473	582,061	581,311	.0	(10,838)	.0	(10,838)	.0	570,473	.0	.0	.0	10,307	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2012	Paydown		1,477,225	1,477,225	1,511,847	1,508,625	.0	(32,400)	.0	(32,400)	.0	1,477,225	.0	.0	.0	28,593	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2012	Paydown		967,118	967,118	988,236	986,875	.0	(19,757)	.0	(19,757)	.0	967,118	.0	.0	.0	17,598	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2012	Paydown		1,089,233	1,089,233	1,113,825	1,112,530	.0	(23,297)	.0	(23,297)	.0	1,089,233	.0	.0	.0	18,119	12/01/2024	1
3128PR-LS-6	FGLMC # J12137 4.500% 05/01/25		06/01/2012	Paydown		404,761	404,761	420,192	419,496	.0	(14,735)	.0	(14,735)	.0	404,761	.0	.0	.0	7,464	05/01/2025	1
3128PR-PB-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2012	Paydown		284,936	284,936	302,032	301,755	.0	(16,819)	.0	(16,819)	.0	284,936	.0	.0	.0	5,344	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2012	Paydown		353,531	353,531	374,853	374,507	.0	(20,977)	.0	(20,977)	.0	353,531	.0	.0	.0	6,565	05/01/2025	1
3128PT-UT-0	FGLMC # J14194 3.000% 01/01/26		06/01/2012	Paydown		457,510	457,510	444,500	444,867	.0	12,643	.0	12,643	.0	457,510	.0	.0	.0	5,757	01/01/2026	1
31290K-CU-1	FHLIC # 554583 9.500% 02/01/21		06/01/2012	Paydown		2,411	2,411	2,377	2,379	.0	.32	.0	.32	.0	2,411	.0	.0	.0	.97	02/01/2021	1
31292G-CA-6	FHLIC # C00091 9.000% 12/01/21		06/01/2012	Paydown		244	244	238	239	.0	.5	.0	.5	.0	244	.0	.0	.0	.9	12/01/2021	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2012	Paydown		39,193	39,193	39,836	0	.0	(643)	.0	(643)	.0	39,193	.0	.0	.0	114	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2012	Paydown		26,299	26,299	26,719	0	.0	(419)	.0	(419)	.0	26,299	.0	.0	.0	82	03/01/2027	1
31295V-EC-0	FHLIC # A00131 9.500% 11/01/20		06/01/2012	Paydown		153	153	153	153	.0	.0	.0	.0	.0	153	.0	.0	.0			

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313401-06-1	FHLMC # 360070 9.500% 07/01/19		06/01/2012	Paydown		.91	.91	.90	.90	.0	.1	.0	.1	.0	.91	.0	.0	.0	.4	07/01/2019	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		06/01/2012	Paydown		.210	.210	.208	.208	.0	.3	.0	.3	.0	.210	.0	.0	.0	.8	05/01/2020	1
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/19		06/01/2012	Paydown		4,990	4,990	5,099	4,978	.0	.11	.0	.11	.0	4,990	.0	.0	.0	.213	04/25/2019	1
313602-Y0-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		06/01/2012	Paydown		1,756	1,756	1,689	1,728	.0	.28	.0	.28	.0	1,756	.0	.0	.0	.66	07/25/2019	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		06/01/2012	Paydown		.192	.192	.192	.192	.0	.1	.0	.1	.0	.192	.0	.0	.0	.8	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		06/01/2012	Paydown		.334	.334	.332	.332	.0	.2	.0	.2	.0	.334	.0	.0	.0	.13	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/22		06/01/2012	Paydown		1,422	1,422	1,417	1,416	.0	.5	.0	.5	.0	1,422	.0	.0	.0	.43	12/01/2022	1
313638-TS-7	FNMA # 110461 10.000% 02/01/19		06/01/2012	Paydown		.529	.529	.529	.527	.0	.2	.0	.2	.0	.529	.0	.0	.0	.22	02/01/2019	1
31365Y-D9-7	FNMA # 141528 9.000% 09/01/21		06/01/2012	Paydown		.518	.518	.498	.503	.0	.15	.0	.15	.0	.518	.0	.0	.0	.19	09/01/2021	1
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		06/01/2012	Paydown		32,719	32,719	32,636	32,636	.0	.83	.0	.83	.0	32,719	.0	.0	.0	.378	01/25/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		06/01/2012	Paydown		90,090	90,090	97,325	.0	(7,235)	.0	(7,235)	.0	90,090	.0	.0	.0	.902	05/25/2039	1	
3137A5-Y4-7	FNMA # 323031 6.000% 04/01/28		06/01/2012	Paydown		52,761	52,761	53,323	53,254	.0	(493)	.0	(493)	.0	52,761	.0	.0	.0	1,251	04/01/2028	1
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2012	Paydown		40,329	40,329	40,373	40,363	.0	(34)	.0	(34)	.0	40,329	.0	.0	.0	.522	12/01/2017	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2012	Paydown		1,161,554	1,161,554	1,128,335	1,128,708	.0	32,846	.0	32,846	.0	1,161,554	.0	.0	.0	15,463	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		06/01/2012	Paydown		358,499	358,499	358,158	358,080	.0	(5,581)	.0	(5,581)	.0	358,499	.0	.0	.0	4,734	01/01/2027	1
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		06/01/2012	Paydown		67,285	67,285	68,615	.0	(1,330)	.0	(1,330)	.0	67,285	.0	.0	.0	.140	05/01/2027	1	
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2012	Paydown		80,875	80,875	77,265	77,368	.0	2,737	.0	2,737	.0	80,875	.0	.0	.0	1,157	03/25/2033	1
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		06/01/2012	Paydown		38,813	38,813	41,293	40,691	.0	(1,878)	.0	(1,878)	.0	38,813	.0	.0	.0	.808	11/15/2017	1
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		06/01/2012	Paydown		421,675	421,675	440,255	435,596	.0	(13,920)	.0	(13,920)	.0	421,675	.0	.0	.0	7,026	03/25/2024	1
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		06/01/2012	Paydown		42,148	42,148	44,960	43,394	.0	(1,247)	.0	(1,247)	.0	42,148	.0	.0	.0	.878	10/15/2021	1
31397M-N3-7	FNR 2008-95 AD 4.500% 12/25/31		06/01/2012	Paydown		414,727	414,727	438,120	431,738	.0	(17,012)	.0	(17,012)	.0	414,727	.0	.0	.0	7,751	12/25/2031	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2012	Paydown		27,334	27,334	27,735	27,657	.0	(323)	.0	(323)	.0	27,334	.0	.0	.0	.399	03/25/2037	1
31398C-KT-0	FHR 3530 A 4.000% 05/15/24		06/01/2012	Paydown		265,285	265,285	276,228	274,120	.0	(8,835)	.0	(8,835)	.0	265,285	.0	.0	.0	4,376	05/15/2024	1
31398K-VT-4	FHR 3599 A 4.000% 02/15/23		06/01/2012	Paydown		592,319	592,319	614,901	604,379	.0	(12,061)	.0	(12,061)	.0	592,319	.0	.0	.0	9,837	02/15/2023	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		06/01/2012	Paydown		341,816	341,816	347,531	346,543	.0	(4,727)	.0	(4,727)	.0	341,816	.0	.0	.0	4,230	12/15/2024	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		06/01/2012	Paydown		410,300	410,300	402,375	402,846	.0	7,454	.0	7,454	.0	410,300	.0	.0	.0	8,459	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		06/01/2012	Paydown		606,976	606,976	595,253	595,933	.0	11,043	.0	11,043	.0	606,976	.0	.0	.0	12,338	06/01/2023	1
31412S-O3-6	FNMA # 933122 5.000% 01/01/38		06/01/2012	Paydown		107,193	107,193	108,596	108,546	.0	(1,354)	.0	(1,354)	.0	107,193	.0	.0	.0	2,395	01/01/2038	1
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		06/01/2012	Paydown		405,982	405,982	420,635	419,561	.0	(13,579)	.0	(13,579)	.0	405,982	.0	.0	.0	8,124	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		06/01/2012	Paydown		495,185	495,185	485,621	486,176	.0	9,009	.0	9,009	.0	495,185	.0	.0	.0	9,235	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		06/01/2012	Paydown		255,170	255,170	250,241	250,528	.0	4,642	.0	4,642	.0	255,170	.0	.0	.0	5,653	06/01/2023	1
31414M-W-3	FNMA # 970737 5.000% 11/01/23		06/01/2012	Paydown		176,636	176,636	184,363	183,841	.0	(7,205)	.0	(7,205)	.0	176,636	.0	.0	.0	3,385	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		06/01/2012	Paydown		419,725	419,725	436,776	435,623	.0	(15,898)	.0	(15,898)	.0	419,725	.0	.0	.0	8,919	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		06/01/2012	Paydown		147,413	147,413	153,401	152,700	.0	(5,557)	.0	(5,557)	.0	147,413	.0	.0	.0	2,915	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		06/01/2012	Paydown		161,919	161,919	168,598	168,117	.0	(6,198)	.0	(6,198)	.0	161,919	.0	.0	.0	3,735	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		06/01/2012	Paydown		377,548	377,548	392,886	391,804	.0	(14,256)	.0	(14,256)	.0	377,548	.0	.0	.0	7,669	08/01/2023	1
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		06/01/2012	Paydown		719,484	719,484	705,587	706,376	.0	13,108	.0	13,108	.0	719,484	.0	.0	.0	15,544	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		06/01/2012	Paydown		104,668	104,668	108,920	108,632	.0	(3,965)	.0	(3,965)	.0	104,668	.0	.0	.0	2,125	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		06/01/2012	Paydown		467,961	467,961	479,440	478,621	.0	(10,660)	.0	(10,660)	.0	467,961	.0	.0	.0	8,280	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		06/01/2012	Paydown		336,171	336,171	340,373	340,048	.0	(3,877)	.0	(3,877)	.0	336,171	.0	.0	.0	6,071	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		06/01/2012	Paydown		811,258	811,258	808,817	808,831	.0	2,427	.0	2,427	.0	811,258	.0	.0	.0	13,448	08/01/2024	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		06/01/2012	Paydown		1,314,961	1,314,961	1,313,728	1,313,601	.0	1,360	.0	1,360	.0	1,314,961	.0	.0	.0	21,606	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2012	Paydown		1,641,499	1,641,499	1,676,894	1,674,913	.0	(33,414)	.0	(33,414)	.0	1,641,499	.0	.0	.0	26,765	01/01/2025	1
31417Y-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2012	Paydown		1,868,361	1,868,361	1,888,586	1,887,414	.0	(19,053)	.0	(19,053)	.0	1,868,361	.0	.0	.0	30,764	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2012	Paydown		357,420	357,420	367,696	367,035	.0	(9,614)	.0	(9,614)	.0	357,420	.0	.0	.0	6,743	08/01/2024	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		06/01/2012	Paydown		68,044	68,044	67,161	67,455	.0	589	.0	589	.0	68,044	.0	.0	.0	1,837	12/20/2031	1
38375B-JM-3	GNR 2011-H02 BA 4.450% 02/20/61		05/01/2012	Paydown		60,389	60,389	62,429	62,076	.0	(1,901)	.0	(1,901)	.0	60,389	.0	.0	.0	447	02/20/2061	1
3199999 Subtotal - Bonds - U.S. Special Revenues						25,187,390	25,187,390	25,527,626	2												

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2012	Paydown		154,722	154,722	153,446	153,600	.0	1,122	.0	1,122	.0	154,722	.0	.0	.0	3,727	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2012	Paydown		35,676	35,676	34,931	35,209	.0	466	.0	466	.0	35,676	.0	.0	.0	862	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2012	Paydown		121,507	121,507	115,621	117,961	.0	3,546	.0	3,546	.0	121,507	.0	.0	.0	2,826	08/25/2035	1FM
05947U-ES-3	BACM 2002-PB2 A4 6.186% 06/11/35		05/01/2012	Paydown		156,185	156,185	158,448	155,926	.0	259	.0	259	.0	156,185	.0	.0	.0	3,640	06/11/2035	1FM
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		06/01/2012	Paydown		75,542	75,542	76,711	76,146	.0	(604)	.0	(604)	.0	75,542	.0	.0	.0	1,532	07/10/2045	1FM
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		06/01/2012	Paydown		43,764	43,764	41,811	42,526	.0	1,237	.0	1,237	.0	43,764	.0	.0	.0	998	11/25/2033	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2012	Paydown		270,256	270,256	264,851	267,057	.0	3,199	.0	3,199	.0	270,256	.0	.0	.0	6,443	12/25/2035	2FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2012	Paydown		57,882	57,882	48,459	50,821	.0	7,061	.0	7,061	.0	57,882	.0	.0	.0	1,506	09/25/2034	1FM
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		06/01/2012	Paydown		168,705	168,705	171,130	168,930	.0	(225)	.0	(225)	.0	168,705	.0	.0	.0	3,998	01/12/2045	1FM
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.906% 06/11/40		06/01/2012	Paydown		1,064	1,064	1,130	1,107	.0	(43)	.0	(43)	.0	1,064	.0	.0	.0	31	06/11/2040	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		06/01/2012	Paydown		9,927	9,927	5,808	4,582	.0	5,346	.0	5,346	.0	9,927	.0	.0	.0	122	01/25/2037	1FM
12513X-AD-4	CD 2006-CD2 AAB 5.346% 01/15/46		06/01/2012	Paydown		666,768	666,768	682,135	671,571	.0	(4,803)	.0	(4,803)	.0	666,768	.0	.0	.0	15,128	01/15/2046	1FM
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN 0.240% 06/01/21		04/02/2012	Redemption Cantor Fitzgerald Fixed	100,000	51,000	51,000	51,000	51,000	.0	.0	.0	.0	.0	51,000	.0	.0	.0	37	06/01/2021	1FE
125896-BE-9	CMS ENERGY CORP 6.250% 02/01/20		04/10/2012			1,099,810	1,000,000	969,060	972,979	.0	671	.0	671	.0	973,650	.0	126,160	126,160	43,750	02/01/2020	3FE
126673-W2-4	CIVL 2005-6 M1 0.735% 12/25/35		06/25/2012	Paydown		194,039	194,039	191,189	191,089	.0	2,850	.0	2,850	.0	194,039	.0	.0	.0	252	12/25/2035	1FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2012	Paydown		48,413	48,413	46,764	47,400	.0	1,013	.0	1,013	.0	48,413	.0	.0	.0	1,080	05/25/2035	4FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2012	Paydown		207,591	207,591	201,672	205,537	.0	2,054	.0	2,054	.0	207,591	.0	.0	.0	5,010	07/25/2035	4FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		06/26/2012	Paydown		305,192	305,192	299,249	306,581	.0	7,391	8,780	(1,389)	.0	305,192	.0	.0	.0	7,391	07/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2012	Paydown		52,669	52,669	51,616	51,973	.0	696	.0	696	.0	52,669	.0	.0	.0	1,320	08/25/2035	4FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/26/2012	Paydown		269,641	269,641	257,663	269,507	.0	12,006	11,872	134	.0	269,641	.0	.0	.0	6,459	10/25/2035	4FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2012	Paydown		48,723	48,723	48,708	48,629	.0	94	.0	94	.0	48,723	.0	.0	.0	1,165	10/25/2035	4FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/26/2012	Paydown		62,952	62,952	49,777	49,163	.0	4,773	.0	4,773	.0	62,952	.0	.0	.0	1,744	05/25/2036	5FM
12668G-AD-4	CWALT 2006-S9 A4 5.794% 11/25/35		06/01/2012	Paydown		54,492	54,492	39,602	40,407	.0	14,084	.0	14,084	.0	54,492	.0	.0	.0	1,288	11/25/2035	3FM
12668G-AF-9	CWALT 2006-S9 A6 5.588% 08/25/36		06/01/2012	Paydown		63,414	63,414	49,820	51,658	.0	11,756	.0	11,756	.0	63,414	.0	.0	.0	1,457	08/25/2036	2FM
126694-JX-7	CWALT 2005-24 A7 5.500% 11/25/35		06/01/2012	Paydown		415,225	415,225	412,500	413,466	.0	1,759	.0	1,759	.0	415,225	.0	.0	.0	9,530	11/25/2035	3FM
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		05/01/2012	Paydown		168,287	168,287	166,515	167,891	.0	396	.0	396	.0	168,287	.0	.0	.0	3,529	02/25/2035	1FM
17309A-AD-1	CWALT 2006-A1 1A4 5.750% 04/25/36		06/01/2012	Paydown		322,692	322,692	296,244	296,206	.0	26,487	.0	26,487	.0	322,692	.0	.0	.0	7,067	04/25/2036	3FM
208245-AA-8	CONN 2012-A A 4.000% 04/15/16		06/15/2012	Paydown		544,206	544,206	540,773	540,773	.0	3,433	.0	3,433	.0	544,206	.0	.0	.0	1,796	04/15/2016	2AM
224044-BH-9	COX COMMUNICATIONS INC 5.500% 10/01/15		06/20/2012			5,634,300	5,000,000	5,169,975	5,065,610	.0	(7,826)	.0	(7,826)	.0	5,057,784	.0	576,516	576,516	201,667	10/01/2015	2FE
225415-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		06/01/2012	Paydown		103,918	103,918	102,477	103,397	.0	521	.0	521	.0	103,918	.0	.0	.0	2,472	01/15/2037	1FM
225458-SR-5	CSFB 2005-9 2A1 5.500% 10/25/35		06/01/2012	Paydown		161,572	161,572	157,103	158,622	.0	2,950	.0	2,950	.0	161,572	.0	.0	.0	3,760	10/25/2035	3FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2012	Paydown		34,393	34,393	33,258	33,707	.0	686	.0	686	.0	34,393	.0	.0	.0	851	06/25/2035	4FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		06/01/2012	Paydown		418,086	418,086	424,615	421,905	.0	(3,819)	.0	(3,819)	.0	418,086	.0	.0	.0	10,715	09/15/2040	1FM
23247L-AA-6	CWALT 2007-11 2A1 0.305% 06/25/47		05/25/2012	Paydown		101,188	101,188	95,696	100,823	.0	365	.0	365	.0	101,188	.0	.0	.0	112	06/25/2047	1FM
23305X-AA-9	DBUS 2011-LC2A A1 3.527% 01/10/21		06/01/2012	Paydown		100,660	100,660	101,663	101,599	.0	(938)	.0	(938)	.0	100,660	.0	.0	.0	1,485	01/10/2021	1FM
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		06/06/2012			10,533,600	10,000,000	10,325,400	10,132,938	.0	(32,960)	.0	(32,960)	.0	10,099,978	.0	433,622	433,622	355,903	10/01/2013	2FE
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2012	Paydown		233,471	233,471	213,509	213,902	.0	19,569	.0	19,569	.0	233,471	.0	.0	.0	5,760	02/25/2036	2FM
25459H-BC-8	DIRECTV HLDS/FN 2.400% 03/15/17		05/15/2012	Tax Free Exchange		6,992,856	7,000,000	6,992,720	6,992,720	.0	136	.0	136	.0	6,992,856	.0	.0	.0	31,267	03/15/2017	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange		1,999,089	2,000,000	1,999,160	1,999,160	.0	(71)	.0	(71)	.0	1,999,089	.0	.0	.0	14,144	03/15/2022	2FE
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150% 09/28/12		06/01/2012	Various		432	432	406	426	.0	.6	.0	.6	.0	432	.0	.0	.0	32	09/28/2012	2AM
32051G-FH-7	FHASI 2005-FA5 1A6 5.500% 08/25/35		06/01/2012	Paydown		129,875	129,875	130,890	130,257	.0	(383)	.0	(383)	.0	129,875	.0	.0	.0	2,975	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2012	Paydown		39,064	39,064	39,040	38,971	.0	94	.0	94	.0	39,064	.0	.0	.0	859	08/25/2035	4FM
33715E-AB-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012			2,088,600	2,000,000	1,994,700	1,997,192	.0	290	.0	290	.0	1,997,481	.0	91,119	91,119	62,464	04/01/2016	2FE
3622EL-AF-3	GSA 2006-18 AF5A 6.002% 12/25/36		06/01/2012	Paydown		77,113	77,113	71,601	70,278	.0	6,835	.0	6,835	.0	77,113	.0	.0	.0	2,052	12/25/2036	4FM
3622NP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/02/2012	Paydown		3,682,465	3,917,582	3,682,527	3,781,348	.0	(253)	.0	(253)	.0	3,781,095	.0	(98,630)	(98,630)	115,336	01/25/2037	1FM
3622NP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/01/2012	Paydown		58,002	58,002	54,522	56,007	.0	1,995	.0	1,995	.0	58,002	.0	.0	.0	14,616	01/25/2037	1FM

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
44329H-AE-4	HP COMMUNITIES LLC 5.070% 03/15/29		05/17/2012	FTN FINANCIAL SECURITIES		4,275,975	4,380,000	2,190,000	2,293,859	.0	16,044	.0	16,044	.0	2,309,903	.0	1,966,072	1,966,072	152,362	03/15/2029	1FE		
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/26/2012	Paydown		157,323	157,323	146,776	147,974	.0	11,622	2,272	9,350	.0	157,323	.0	.0	.0	4,097	02/25/2036	3FM		
46624J-JU-8	JPMCC 2004-2 4A4 5.500% 11/25/34		06/01/2012	Paydown		19,000	19,000	19,072	19,011	.0	(10)	.0	(10)	.0	19,000	.0	.0	.0	434	11/25/2034	3FM		
46625Y-X0-1	JPMCC 2005-LDP5 ASB 5.352% 12/15/44		06/01/2012	Paydown		102,096	102,096	105,414	104,032	.0	(1,936)	.0	(1,936)	.0	102,096	.0	.0	.0	2,244	12/15/2044	1FM		
46628S-AH-6	JPMCC 2006-WF1 A5 6.410% 07/25/36		06/01/2012	Paydown		105,846	105,846	97,527	92,927	.0	12,919	.0	12,919	.0	105,846	.0	.0	.0	2,562	07/25/2036	4FM		
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		06/01/2012	Paydown		58,336	58,336	43,493	43,469	.0	14,867	.0	14,867	.0	58,336	.0	.0	.0	1,383	07/25/2036	1FM		
50188F-AF-2	LG&E & KU ENERGY LLC 4.375% 10/01/21		06/18/2012	Tax Free Exchange		10,982,710	11,000,000	10,982,290	10,981,999	.0	711	.0	711	.0	10,982,710	.0	.0	.0	346,233	10/01/2021	2FE		
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		06/26/2012	Paydown		57,909	94,980	81,567	88,766	.0	1,687	7,199	(5,512)	.0	57,909	.0	.0	.0	2,502	01/25/2037	4FM		
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/26/2012	Paydown		.1	18,830	7,951	7,951	11,742	.0	.0	10,879	.0	.1	.0	.0	.0	743	11/25/2036	5FM		
617451-AE-9	MSC 2005-IQ10 AAB 5.178% 09/15/42		06/01/2012	Paydown		303,664	303,664	312,015	307,297	.0	(3,632)	.0	(3,632)	.0	303,664	.0	.0	.0	6,909	09/15/2042	1FM		
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		05/01/2012	Paydown		772,996	772,996	777,562	773,641	.0	(645)	.0	(645)	.0	772,996	.0	.0	.0	14,298	01/13/2041	1FM		
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2012	Paydown		47,458	47,458	40,586	38,822	.0	8,637	.0	8,637	.0	47,458	.0	.0	.0	1,057	10/25/2036	3FM		
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		06/01/2012	Paydown		316,164	316,164	248,288	248,288	.0	67,876	.0	67,876	.0	316,164	.0	.0	.0	7,092	12/25/2036	1FM		
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2012	Paydown		12,433	12,433	10,336	10,333	.0	2,100	.0	2,100	.0	12,433	.0	.0	.0	316	01/25/2047	3FM		
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2012	Paydown		317,396	317,396	263,942	257,215	.0	60,181	.0	60,181	.0	317,396	.0	.0	.0	7,405	03/25/2047	1FM		
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		06/26/2012	Paydown		6,623	11,953	9,997	10,005	.0	892	28	864	.0	6,623	.0	.0	.0	281	06/01/2036	4FM		
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		05/30/2012	Paydown		6,521,916	7,322,853	7,271,364	7,284,563	.0	(7,564)	.0	(7,564)	.0	7,276,999	.0	(755,083)	(755,083)	178,952	12/25/2036	3FM		
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		06/01/2012	Paydown		431,717	431,717	428,682	429,460	.0	2,257	.0	2,257	.0	431,717	.0	.0	.0	45,129	12/25/2036	3FM		
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2012	Paydown		14,157	14,157	11,212	11,209	.0	2,948	.0	2,948	.0	14,157	.0	.0	.0	310	04/25/2037	1FM		
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2012	Paydown		33,943	33,943	27,628	26,613	.0	7,330	.0	7,330	.0	33,943	.0	.0	.0	790	04/25/2037	4FM		
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2012	Paydown		508,436	508,436	460,267	460,209	.0	48,227	.0	48,227	.0	508,436	.0	.0	.0	11,715	11/25/2035	4FM		
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/26/2012	Paydown		44,867	44,867	39,595	40,239	.0	5,314	686	4,628	.0	44,867	.0	.0	.0	939	03/25/2036	3FM		
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		06/26/2012	Paydown		164,776	164,776	142,783	142,783	.0	23,512	17,375	6,137	.0	164,776	.0	.0	.0	12,311	09/25/2036	4FM		
863579-AM-0	SARM SER 2004-12 CL 1A2 2.708% 09/25/34		06/01/2012	Paydown		51,950	51,950	45,877	46,830	.0	5,121	.0	5,121	.0	51,950	.0	.0	.0	667	09/25/2034	1FM		
863579-CB-2	SARM SER 2004-14 CL 1A 2.702% 10/25/34		06/01/2012	Paydown		102,641	102,641	87,666	89,834	.0	12,808	.0	12,808	.0	102,641	.0	.0	.0	1,359	10/25/2034	1FM		
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/26/2012	Paydown		29,904	29,904	29,256	29,690	.0	623	410	213	.0	29,904	.0	.0	.0	684	10/25/2035	4FM		
872225-AF-4	TBW 2006-5 A5A 0.000% 11/25/36		06/26/2012	Paydown		.1	146,163	8,564	8,564	5,566	(4,051)	.0	1,515	.0	.1	.0	.0	.0	3,911	11/25/2036	5FM		
93934F-BL-5	WIALT 2005-7 2CB1 5.500% 08/25/35		06/01/2012	Paydown		85,920	85,920	85,235	85,375	.0	545	.0	545	.0	85,920	.0	.0	.0	1,938	08/25/2035	4FM		
939355-AE-3	WIALT 2007-0A3 5A 2.526% 04/25/47		06/01/2012	Paydown		260,573	260,573	109,389	110,028	.0	150,545	.0	150,545	.0	260,573	.0	.0	.0	2,773	04/25/2047	1FM		
22540C-TC-1	CREDIT SUISSE NEW YORK 5.000% 05/15/13	F	06/15/2012	MORGAN STANLEY FIXED INC Redemption 100.0000		5,160,700	5,000,000	5,372,150	5,166,077	.0	(56,199)	.0	(56,199)	.0	5,109,878	.0	50,822	50,822	149,306	05/15/2013	1FE		
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	04/01/2012	Redemption 100.0000		41,400	41,400	41,400	41,400	.0	.0	.0	.0	.0	41,400	.0	.0	.0	1,097	09/30/2020	1FE		
83364L-AB-5	SOCIETE GENERALE 5.750% 04/20/16	F	06/22/2012	TENDER OFFER		2,500,000	2,500,000	2,494,925	2,497,216	.0	264	.0	264	.0	2,497,480	.0	2,520	2,520	96,632	04/20/2016	2FE		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						97,655,426	96,430,241	93,889,307	83,477,379	17,308	489,755	51,925	455,138	.0	93,734,354	.0	3,921,070	3,921,070	2,800,879	XXX	XXX		
17306R-20-4	CITIGROUP CAPITAL VIII		05/11/2012	Various		5,243,768	210,239	5,293,818	5,293,818	.0	(14,746)	.0	(14,746)	.0	5,279,072	.0	(35,304)	(35,304)	91,323	09/15/2031	3FE		
17311H-20-9	CITIGROUP CAPITAL XVII		05/10/2012	INSTINET		408,137	16,667	336,673	336,673	.0	(54)	.0	(54)	.0	336,619	.0	71,517	71,517	6,615	03/15/2067	3FE		
4899999. Subtotal - Bonds - Hybrid Securities						5,651,905	226,906	5,630,491	5,630,491	0	(14,800)	0	(14,800)	0	5,615,691	0	36,213	36,213	97,938	XXX	XXX		
34919F-AE-6	FT WASHINGTON INVESTMENT ADVIS 1.993% 10/15/12		05/25/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	13,945	10/15/2012	5*		
98233F-AC-3	WRIGHT EXECUTIVE HOTEL 8.500% 11/02/14		05/07/2012	PRIVATE PLACEMENT		164,981	164,981	164,981	164,981	.0	.0	.0	.0	.0	164,981	.0	.0	.0	5,921	11/02/2014	5*		
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						3,164,981	3,164,981	3,164,981	164,981	0	0	0	0	0	3,164,981	0	0	0	0	19,866	XXX	XXX	
8399997. Total - Bonds - Part 4						132,253,744	125,603,560	128,796,425	114,809,596	17,308	183,752	51,925	149,135	0	128,296,458	0	3,957,283	3,957,283	3,339,423	XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						132,253,744	125,603,560	128,796,425	114,809,596	17,308	183,752	51,925	149,135	0	128,296,458	0	3,957,283	3,957,283	3,339,423	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
002824-10-0	ABBOTT LABS		05/19/2012	BARCLAYS		37,000,000	2,158,162	1,915,563	2,080,510	(164,947)	.0	.0	(164,947)	.0	1,915,563	.0	242,598	242,598	36,630				
020002-10-1	ALLSTATE CORPORATION		05/10/2012	BNY CONVERG-SOFT		75,600,000	2,611,937	2,215,302	2,072,196	143,106	.0	.0	143,106	.0	2,215,302	.0	396,635	396,635	32,508				
04930A-10-4	ATLAS ENERGY LP		06/21/2012	Morgan Stanley		5,000,000	148,919	173,515	148,919	.0	.0	.0											

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
217202-10-0	COPANO ENERGY LLC		04/26/2012	WACHOVIA	5,000,000	176,713		143,519	171,000	(27,482)	0	0	(27,482)	0	143,519	0	33,195	33,195	5,750		U	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		06/21/2012	Morgan Stanley	5,000,000	191,232		190,825	237,350	(46,526)	0	0	(46,526)	0	190,825	0	408	408	6,550			
283702-10-8	EL PASO PIPELINE PARTNERS LP		06/21/2012	Various	34,000,000	1,108,627		1,196,579	1,177,000	19,579	0	0	19,579	0	1,196,579	0	(87,953)	(87,953)	26,180			
31620R-10-5	FIDELITY NATIONAL TITLE		06/29/2012	BOSTON	20,000,000	381,672		263,938	318,600	(54,662)	0	0	(54,662)	0	263,938	0	117,734	117,734	5,600			
456615-10-3	ENERGY LP		04/02/2012	WACHOVIA	10,000,000	162,342		273,026	244,200	28,826	0	0	28,826	0	273,026	0	(110,684)	(110,684)	7,050			
45671U-10-6	ENERGY MIDSTREAM LP LIMITED PARTNERS		06/26/2012	Morgan Stanley	17,000,000	345,101		356,766	0	0	0	0	0	0	356,766	0	(11,665)	(11,665)	6,290			
460335-20-1	INTL SPEEDWAY CORP-CL A		04/03/2012	KNIGHT SECURITIES	7,500,000	209,994		199,103	190,125	8,978	0	0	8,978	0	199,103	0	10,891	10,891	0			
594918-10-4	MICROSOFT CORP		04/20/2012	BARCLAYS	77,500,000	2,253,650		2,014,386	2,011,900	2,486	0	0	2,486	0	2,014,386	0	239,264	239,264	15,500			
65473P-10-5	NISOURCE INC		06/20/2012	Morgan Stanley	6,000,000	149,680		154,805	0	0	0	0	0	0	154,805	0	(5,125)	(5,125)	0			
66304M-20-4	NORTH VALLEY BANCORP		06/06/2012	Various	36,529,000	473,588		371,877	351,044	20,834	0	0	20,834	0	371,877	0	101,711	101,711	0			
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER		06/21/2012	Morgan Stanley	5,000,000	263,240		244,067	115,480	(32,571)	0	0	(32,571)	0	244,067	0	19,173	19,173	4,395			
784117-10-3	SEI INVESTMENTS COMPANY		04/25/2012	Various	276,544,000	5,628,094		5,543,478	4,798,038	745,439	0	0	745,439	0	5,543,478	0	84,616	84,616	41,482			
830566-10-5	SKECHERS USA INC-CL A		05/24/2012	Various	209,589,000	3,632,976		2,467,499	2,467,499	0	0	0	0	0	2,467,499	0	1,165,477	1,165,477	0			
84756N-10-9	SPECTRA ENERGY PARTNERS LP		06/20/2012	CITIGROUP GLOBAL-VAR	5,000,000	150,148		163,984	159,800	4,184	0	0	4,184	0	163,984	0	(13,836)	(13,836)	4,775			
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		06/21/2012	Morgan Stanley	5,000,000	180,648		167,330	186,400	(19,071)	0	0	(19,071)	0	167,330	0	13,318	13,318	6,125			
87612G-10-1	TARGA RESOURCES CORP		06/26/2012	Morgan Stanley	13,000,000	543,292		488,892	325,520	(58,740)	0	0	(58,740)	0	488,892	0	54,400	54,400	5,610			
91324P-10-2	UNITEDHEALTH GROUP INC		05/31/2012	KNIGHT SECURITIES	80,700,000	4,494,171		2,388,403	4,089,876	(1,701,473)	0	0	(1,701,473)	0	2,388,403	0	2,105,768	2,105,768	13,114			
929250-10-4	ENCANA CORP	A	06/29/2012	Various	548,703,000	11,767,298		15,814,151	10,167,467	5,646,685	0	0	5,646,685	0	15,814,151	0	(4,046,853)	(4,046,853)	127,990			
151290-88-9	CEMEX SAB-SPONS ADR	F	04/01/2012	Cash Adjustment	0.000	(1)		0	(2)	2	0	0	2	0	0	0	(1)	(1)	0			
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	05/08/2012	BARCLAYS	127,300,000	5,935,866		5,217,704	4,348,539	(548,640)	0	0	(548,640)	0	5,217,704	0	718,163	718,163	153,912			
654902-20-4	NOKIA	F	06/28/2012	Various	473,933,000	977,085		3,004,735	2,284,357	720,378	0	0	720,378	0	3,004,735	0	(2,027,650)	(2,027,650)	117,763			
835699-30-7	SONY CORP-SPONSORED ADR	F	06/05/2012	Various	54,387,000	715,124		981,141	981,141	0	0	0	0	0	981,141	0	(266,017)	(266,017)	0			
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	06/29/2012	Various	83,846,000	1,098,840		1,613,904	1,235,890	378,014	0	0	378,014	0	1,613,904	0	(515,064)	(515,064)	73,784			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				46,891,432	XXX	48,726,136	40,311,210	5,018,169	0	0	0	5,018,169	0	48,726,136	0	(1,834,702)	(1,834,702)	710,073	XXX	XXX	
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		06/18/2012	TOUCHSTONE SECURITIES	3,055,000	32,772		30,583	32,386	(1,803)	0	0	(1,803)	0	30,583	0	2,189	2,189	366		U	
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		06/29/2012	TOUCHSTONE SECURITIES	2,091,959,000	2,091,959		2,091,959	69,407	0	0	0	0	0	2,091,959	0	0	0	440			
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		06/14/2012	TOUCHSTONE SECURITIES	25,567,000	228,714		231,384	221,668	9,716	0	0	9,716	0	231,384	0	(2,670)	(2,670)	4,585			
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		06/18/2012	TOUCHSTONE SECURITIES	23,086,000	519,742		584,840	442,100	142,740	0	0	142,740	0	584,840	0	(65,098)	(65,098)	29,875			
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		06/15/2012	TOUCHSTONE SECURITIES	437,000	4,872		5,164	4,571	594	0	0	594	0	5,164	0	(292)	(292)	0			
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		06/18/2012	TOUCHSTONE SECURITIES	32,424,000	915,839		820,985	821,633	(649)	0	0	(649)	0	820,985	0	94,854	94,854	0			
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		06/15/2012	TOUCHSTONE SECURITIES	173,000	2,714		2,462	2,397	66	0	0	66	0	2,462	0	252	252	29			
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		06/15/2012	TOUCHSTONE SECURITIES	29,622,000	376,193		373,221	314,982	39,774	0	0	39,774	0	373,221	0	2,971	2,971	12,171			
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		06/15/2012	TOUCHSTONE SECURITIES	22,540,000	293,245		305,141	223,765	39,142	0	0	39,142	0	305,141	0	(11,895)	(11,895)	12,732			
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		06/14/2012	TOUCHSTONE SECURITIES	129,000	1,458		1,733	1,430	303	0	0	303	0	1,733	0	(274)	(274)	11			
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		06/14/2012	TOUCHSTONE SECURITIES	54,456,000	627,048		706,298	548,375	157,923	0	0	157,923	0	706,298	0	(79,250)	(79,250)	14,106			
9299999	Subtotal - Common Stocks - Mutual Funds				5,094,556	XXX	5,153,770	2,682,714	387,806	0	0	0	387,806	0	5,153,770	0	(59,213)	(59,213)	74,315	XXX	XXX	
9799997	Total - Common Stocks - Part 4				51,985,988	XXX	53,879,906	42,993,924	5,405,975	0	0	0	5,405,975	0	53,879,906	0	(1,893,915)	(1,893,915)	784,388	XXX	XXX	
9799998	Total - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks				51,985,988	XXX	53,879,906	42,993,924	5,405,975	0	0	0	5,405,975	0	53,879,906	0	(1,893,915)	(1,893,915)	784,388	XXX	XXX	
9899999	Total - Preferred and Common Stocks				51,985,988	XXX	53,879,906	42,993,924	5,405,975	0	0	0	5,405,975	0	53,879,906	0	(1,893,915)	(1,893,915)	784,388	XXX	XXX	
9999999	Totals				184,239,732	XXX	182,676,331	157,803,520	5,423,283	183,752	51,925	5,555,110	0	182,176,364	0	2,063,368	2,063,368	4,123,811	XXX	XXX		

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

E05.5

STATEMENT AS OF JUNE 30, 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																							
0149999	Subtotal - Purchased Options - Hedging Other																							
0219999	Subtotal - Purchased Options - Replications																							
0289999	Subtotal - Purchased Options - Income Generation																							
0359999	Subtotal - Purchased Options - Other																							
0369999	Total Purchased Options - Call Options and Warrants																							
0379999	Total Purchased Options - Put Options																							
0389999	Total Purchased Options - Caps																							
0399999	Total Purchased Options - Floors																							
0409999	Total Purchased Options - Collars																							
0419999	Total Purchased Options - Other																							
0429999	Total Purchased Options																							
0499999	Subtotal - Written Options - Hedging Effective																							
0569999	Subtotal - Written Options - Hedging Other																							
0639999	Subtotal - Written Options - Replications																							
APPLE INC (COVERED CALL) ..	APPLE INC 037833100	N/A		US CBOE	06/05/2012	08/18/2012	(178)	570.000		(590,886)			(578,500)	XXX	(578,500)	12,386								
CSX CORP (COVERED CALL) ..	CSX CORP 126408103	N/A		US CBOE	05/16/2012	08/18/2012	(1,600)	22.500		(148,893)			(116,800)	XXX	(116,800)	32,093								
ECA (COVERED CALL) ..	ENCANA CORP 292505104	N/A		US CBOE	06/29/2012	08/18/2012	(3,045)	21.000		(371,481)			(365,400)	XXX	(365,400)	5,081								
JNJ US (COVERED CALL) ..	JOHNSON & JOHNSON 478160104	N/A		US CBOE	04/17/2012	07/21/2012	(4,541)	65.000		(395,058)			(1,221,529)	XXX	(1,221,529)	(826,471)								
KIMBERLY CLARK (COVERED CALL) ..	KIMBERLY CLARK 494368103	N/A		US CBOE	05/16/2012	10/20/2012	(620)	85.000		(33,802)			(74,400)	XXX	(74,400)	(40,598)								
0649999	Subtotal - Written Options - Income Generation - Call Options and Warrants																							
0709999	Subtotal - Written Options - Income Generation																							
0779999	Subtotal - Written Options - Other																							
0789999	Total Written Options - Call Options and Warrants																							
0799999	Total Written Options - Put Options																							
0809999	Total Written Options - Caps																							
0819999	Total Written Options - Floors																							
0829999	Total Written Options - Collars																							
0839999	Total Written Options - Other																							
0849999	Total Written Options																							
0909999	Subtotal - Swaps - Hedging Effective																							
0969999	Subtotal - Swaps - Hedging Other																							
1029999	Subtotal - Swaps - Replication																							
1089999	Subtotal - Swaps - Income Generation																							
1149999	Subtotal - Swaps - Other																							
1159999	Total Swaps - Interest Rate																							
1169999	Total Swaps - Credit Default																							
1179999	Total Swaps - Foreign Exchange																							
1189999	Total Swaps - Total Return																							
1199999	Total Swaps - Other																							
1209999	Total Swaps																							
1269999	Subtotal - Forwards																							
1399999	Subtotal - Hedging Effective																							
1409999	Subtotal - Hedging Other																							
1419999	Subtotal - Replication																							
1429999	Subtotal - Income Generation																							
1439999	Subtotal - Other																							
1449999	Totals																							

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

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

N O N E

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

N O N E

SCHEDULE 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/ 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
312902-ML-9	FMZC 01/04/2016 A			1,027	1,005	07/02/2012
31331K-NB-9	FCSB 3.91 FCSB 35 D			38,345	37,728	07/02/2012
31331K-N9-7	FCSB 4.01 FCSB 40 A			43,626	45,536	07/02/2012
31331K-X6-2	FCSB 2.00 FCOB 12-17 FR			37,644	36,891	07/02/2012
31331Y-K9-0	FCSB 5.27 FCSB 29 F			43,010	42,363	07/02/2012
313375-KL-0	FHLB 0.20 FHLB 12 F6			42,519	41,628	07/02/2012
313376-D3-6	FHLB 0.30 FHLB 13 C2574			42,527	41,623	07/02/2012
313378-Z7-9	FHLB 0.30 FHOR 13-13 2784			42,505	41,606	07/02/2012
313379-EF-2	0.40 FHOR 12-14 2818			17,214	16,849	07/02/2012
3133EA-AY-4	FCSB 0.22 FCOB 12-13 PC			42,471	41,582	07/02/2012
3133EA-SR-0	FCSB 0.85 FCOB 12-16 HX			42,465	41,570	07/02/2012
3134A2-HF-8	FMZC 11/24/2014 A			31,325	30,647	07/02/2012
31358C-7N-0	FNIN 11/15/17			20,368	19,928	07/02/2012
31358C-7P-5	FNIN 05/15/18			20,133	19,698	07/02/2012
31358C-7R-1	FNIN 05/15/19			13,086	12,803	07/02/2012
31358C-7S-9	FNIN 11/15/19			22,402	21,917	07/02/2012
31358D-DG-6	FNMA 7.125 FNPR BB 01/30			31,964	31,273	07/02/2012
31358D-DR-2	7.25 FNPR BB 05/30			2,945	2,881	07/02/2012
31358D-DS-0	6.625 FNPR BB 11/30			75,304	73,676	07/02/2012
31358D-GX-6	4.125 FNPR A 04/14			17,528	17,149	07/02/2012
31358D-HD-9	4.625 FNPR A 10/14			233	228	07/02/2012
3135G0-KW-2	FNMA 0.65 FNSM B 13-15			2,415	2,365	07/02/2012
31364E-AV-6	6.03 FNPR A 10/27			292	286	07/02/2012
3136F1-EQ-9	FNZC A 03/17/31			1,254	1,226	07/02/2012
3136F7-NM-5	FNZC A 11/15/30			6,273	6,138	07/02/2012
3136FT-P5-2	FNMA 1.10 FNNT A 13-17			42,480	41,716	07/02/2012
3136FT-W4-7	FNMA 1.10 FNNT C 13-17			42,713	41,939	07/02/2012
3136G0-AF-8	FNMA 1.65 FNNT D 12-17			42,684	41,898	07/02/2012
76116E-BX-7	RFIN 10/15/12			2,445	2,392	07/02/2012
76116E-BY-5	RFIN 04/15/13			822	804	07/02/2012
76116E-BZ-2	RFIN 10/15/13			4,167	4,077	07/02/2012
76116E-CB-4	RFIN 10/15/14			40	39	07/02/2012
76116E-CD-0	RFIN 10/15/15			1,386	1,356	07/02/2012
76116E-CF-5	RFIN 10/15/16			2	2	07/02/2012
76116E-CG-3	RFIN 04/15/17			2	2	07/02/2012
76116E-CH-1	RFIN 10/15/17			121	118	07/02/2012
76116E-CJ-7	RFIN 04/15/18			14,257	13,948	07/02/2012
76116E-CK-4	RFIN 10/15/18			912	892	07/02/2012
76116E-CL-2	RFIN 04/15/19			14	13	07/02/2012
76116E-FF-2	RFIN 01/15/13			277	271	07/02/2012
76116E-FG-0	RFIN 07/15/13			42	41	07/02/2012
76116E-FJ-4	RFIN 07/15/14			15	14	07/02/2012
76116E-FQ-8	RFIN 07/15/17			1,045	1,022	07/02/2012
76116E-FR-6	RFIN 01/15/18			35,713	34,941	07/02/2012
76116E-FS-4	RFIN 07/15/18			10,926	10,690	07/02/2012
76116E-FT-2	RFIN 01/15/19			1,909	1,867	07/02/2012
76116E-FU-9	RFIN 07/15/19			310	304	07/02/2012
76116E-FV-7	RFIN 01/15/20			8,242	8,063	07/02/2012
76116E-FW-5	RFIN 07/15/20			210	206	07/02/2012
76116E-FX-3	RFIN 01/15/21			10,497	10,270	07/02/2012
76116E-FY-1	RFIN 07/15/21			146	143	07/02/2012
76116E-GA-2	RFIN 07/15/22			148	144	07/02/2012
76116E-GB-0	RFIN 01/15/23			22	22	07/02/2012
76116E-GC-8	RFIN 07/15/23			4	4	07/02/2012
76116E-GD-6	RFIN 01/15/24			2,070	2,025	07/02/2012
76116E-GE-4	RFIN 07/15/24			8	8	07/02/2012
76116E-GF-1	RFIN 01/15/25			56	54	07/02/2012
76116E-GG-9	RFIN 07/15/25			86	84	07/02/2012
76116E-GH-7	RFIN 01/15/26			628	614	07/02/2012
76116E-GK-0	RFIN 01/15/27			3,846	3,763	07/02/2012
76116E-GL-8	RFIN 07/15/27			27	27	07/02/2012
76116E-GM-6	RFIN 01/15/28			3,535	3,459	07/02/2012
76116E-GN-4	RFIN 07/15/28			877	858	07/02/2012
76116E-GP-9	RFIN 01/15/29			50	49	07/02/2012
76116E-GR-5	RFIN 01/15/30			4,523	4,425	07/02/2012
76116E-GT-1	RFIN 04/15/20			1,133	1,109	07/02/2012
76116E-GU-8	RFIN 10/15/20			2	2	07/02/2012
76116E-GW-4	RFIN 10/15/21			19,651	19,226	07/02/2012
76116E-GX-2	RFIN 04/15/22			55	53	07/02/2012
76116E-GY-0	RFIN 10/15/22			1	1	07/02/2012
76116E-GZ-7	RFIN 04/15/23			10,593	10,364	07/02/2012
76116E-HA-1	RFIN 10/15/23			32,321	31,622	07/02/2012
76116E-HB-9	RFIN 04/15/24			20,589	20,144	07/02/2012
76116E-HC-7	RFIN 10/15/24			4,471	4,375	07/02/2012
76116E-HD-5	RFIN 04/15/25			6,821	6,674	07/02/2012
76116E-HE-3	RFIN 10/15/25			1	1	07/02/2012
76116E-HF-0	RFIN 04/15/26			87	85	07/02/2012
76116E-HG-8	RFIN 10/15/26			1,920	1,878	07/02/2012
76116E-HH-6	RFIN 04/15/27			211	207	07/02/2012
76116E-HJ-2	RFIN 10/15/27			1	1	07/02/2012
76116E-HK-9	RFIN 04/15/28			7,575	7,411	07/02/2012
76116E-HL-7	RFIN 10/15/28			1	1	07/02/2012
76116E-HN-3	RFIN 10/15/29			4,068	3,980	07/02/2012
76116E-HP-8	RFIN 04/15/30			364	356	07/02/2012
76116F-AA-5	8.125 RFPR 19 A			94	92	07/02/2012
76116F-AC-1	8.875 RFPR 30 B			89	87	07/02/2012
76116F-AD-9	8.875 RFPR 20 A			57	56	07/02/2012
76116F-AE-7	9.375 RFPR 20 B			12,874	12,595	07/02/2012
76116F-AG-2	8.625 RFPR 21 A			38,396	37,566	07/02/2012
863871-AM-1	SLZC 10/03/22			1,905	1,864	07/02/2012

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
912810-FT-0	USTR 4 1/2 BOND 36			89,824	88,957	.07/02/2012
912810-PW-2	USTR 4 3/8 BOND 38			275,472	272,755	.07/02/2012
912810-QL-5	USTR 4 1/4 BOND 40			277,195	272,259	.07/02/2012
912828-CP-3	2 TRIN D 14			5,828	5,751	.07/02/2012
912828-ET-3	USTR 2 TRIN A 16			272,035	268,349	.07/02/2012
912828-KM-1	1 1/4 TRIN K 14			31,050	30,454	.07/02/2012
912828-LA-6	1 7/8 TRIN D 19			30,035	29,595	.07/02/2012
912828-LQ-1	USTR 2 3/8 NOTE R 14			276,266	271,802	.07/02/2012
912828-MY-3	USTR 0 1/2 TRIN K 15			255,310	250,036	.07/02/2012
912828-QD-5	USTR 0 1/8 TRIN W 16			276,182	270,277	.07/02/2012
912828-QF-0	USTR 2 NOTE X 16			265,684	260,742	.07/02/2012
912828-QV-5	0 5/8 TRIN D 21			4,200	4,120	.07/02/2012
912828-SA-9	USTR 0 1/8 TRIN A 22			261,401	255,873	.07/02/2012
912828-SP-6	USTR 0 3/8 NOTE Y 15			242,406	237,347	.07/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,602,300	3,539,237	XXX
9999999 - Totals				3,602,300	3,539,237	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$(16,904,953) Book/Adjusted Carrying Value \$(16,659,118)
- Average balance for the year to date Fair Value \$13,691,694 Book/Adjusted Carrying Value \$13,691,694
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$3,539,237 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/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched		1	4,012,931	4,012,931	03/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				4,012,931	4,012,931	XXX
0599999. Total - U.S. Government Bonds				4,012,931	4,012,931	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	1,500,000	1,500,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,500,000	1,500,000	XXX
1099999. Total - All Other Government Bonds				1,500,000	1,500,000	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 MN15		1FE	800,000	800,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	1,700,969	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
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	700,735	700,900	07/01/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,726,704	5,725,900	XXX
3199999. Total - U.S. Special Revenues Bonds				5,726,704	5,725,900	XXX
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6/1/2021 Sched		1FE	2,644,000	2,644,000	06/01/2021
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15		2FE	1,056,949	1,057,488	07/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FIAN6		1FE	2,001,594	2,000,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01		1FE	401,873	402,284	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 CORPFL0AT 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	1,501,706	1,503,451	07/15/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				11,706,121	11,707,224	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				11,706,121	11,707,224	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				17,219,052	17,220,155	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				5,726,704	5,725,900	XXX
6599999. Total Bonds				22,945,756	22,946,054	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			3,129,007	3,123,400	01/22/2013
316175-40-5	FIDELITY INST MI FUND PRIME			77,852	77,852	
40429C-CW-0	HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15			700,012	699,093	09/14/2012
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			400,012	400,000	12/28/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFL0AT Adj % Due 12/7/2012 MJSD7			1,800,000	1,800,000	12/07/2012
665772-BW-8	NORTHERN STATES PWR-MINN Corp 8% Due 8/28/2012 FA28			1,010,899	1,011,832	08/28/2012
98647R-AD-5	YORK REV 0.45% Due 9/4/2012 MS4			500,000	500,000	09/04/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,617,781	7,612,177	XXX
03040L-G6-0	AMER WATER CAP CORP CP 0.45% Due 7/6/2012 At Mat			2,899,493	2,899,493	07/06/2012
66807M-G5-0	NOWEST CP 0.4% Due 7/5/2012 At Mat			1,999,689	1,999,689	07/05/2012
67021J-G2-2	NSTAR CP 0.28% Due 7/2/2012 At Mat			2,099,951	2,099,951	07/02/2012
6708K2-G3-3	OGE ENERGY CORP CP 0.38% Due 7/3/2012 At Mat			2,099,911	2,099,911	07/03/2012
94707L-G6-3	WEATHERFORD CP 0.35% Due 7/6/2012 At Mat			2,999,263	2,999,263	07/06/2012
98419X-G5-9	XSTARA CP 0.45% Due 7/5/2012 At Mat			799,940	799,940	07/05/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				12,898,247	12,898,247	XXX
9999999 - Totals				43,461,784	43,456,478	XXX

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	(79,439,582)	Book/Adjusted Carrying Value \$	(79,446,240)
2. Average balance for the year to date	Fair Value \$	72,458,094	Book/Adjusted Carrying Value \$	72,517,487
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value \$	47,064,084	Book/Adjusted Carrying Value \$	46,995,715

