



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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, US 45202

Main Administrative Office 400 Broadway, Cincinnati, OH, US 45202

Mail Address 400 Broadway, Cincinnati, OH, US 45202

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

List of other officers including Edward Joseph Babbitt, Kim Rehling Chiodi, James Joseph DeLuca, etc.

DIRECTORS OR TRUSTEES

List of directors or trustees including John Finn Barrett, Donald Allen Bliss, Eugene Peter Ruhlmann, etc.

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 January, 2013

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	65,859,690	0.867	65,859,690		65,859,690	0.873
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,379,311	0.044	3,379,311		3,379,311	0.045
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	43,545,929	0.573	43,545,929		43,545,929	0.577
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	21,223,092	0.279	21,223,092		21,223,092	0.281
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations	120,995,189	1.593	120,995,189		120,995,189	1.604
1.44 Industrial development and similar obligations	100,000	0.001	100,000		100,000	0.001
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	51,369,352	0.676	51,369,352		51,369,352	0.681
1.512 Issued or guaranteed by FNMA and FHLMC	228,230,077	3.004	228,230,077		228,230,077	3.026
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	239,459,223	3.152	239,459,223		239,459,223	3.175
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	379,791,082	4.999	379,791,082		379,791,082	5.035
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,675,976,364	22.060	1,675,976,364		1,675,976,364	22.221
2.2 Unaffiliated non-U.S. securities (including Canada)	552,699,481	7.275	552,699,481		552,699,481	7.328
2.3 Affiliated securities	2,425,828	0.032	2,425,828		2,425,828	0.032
3. Equity interests:						
3.1 Investments in mutual funds	89,123,862	1.173	89,123,862		89,123,862	1.182
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	112,018	0.001	112,018		112,018	0.001
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	1,038,490,519	13.669	1,038,490,519		1,038,490,519	13.769
3.4 Other equity securities:						
3.41 Affiliated	1,840,376,004	24.224	1,840,188,716		1,840,188,716	24.398
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties	781,735	0.010	781,735		781,735	0.010
4.5 Commercial loans	31,011,230	0.408	31,011,230		31,011,230	0.411
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	27,386,209	0.360	27,386,209		27,386,209	0.363
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)	3,249,074	0.043	3,249,074		3,249,074	0.043
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)	423,659	0.006	423,659		423,659	0.006
6. Contract loans	175,189,761	2.306	175,189,761		175,189,761	2.323
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	3,385,942	0.045	3,385,942		3,385,942	0.045
9. Securities Lending (Line 10, Asset Page reinvested collateral)	21,522,427	0.283	21,522,427	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	118,438,134	1.559	118,438,134	21,522,427	139,960,561	1.856
11. Other invested assets	862,824,814	11.357	808,021,568		808,021,568	10.713
12. Total invested assets	7,597,370,006	100.000	7,542,379,472	21,522,427	7,542,379,472	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	31,776,278
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	6,648,320
2.2	Additional investment made after acquisition (Part 2, Column 9)	810,564
		7,458,884
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	0
3.2	Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	0
5.	Deduct amounts received on disposals, Part 3, Column 15	6,709,888
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	0
6.2	Totals, Part 3, Column 13	0
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	0
7.2	Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	1,410,900
8.2	Totals, Part 3, Column 9	55,431
		1,466,331
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	31,058,943
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	31,058,943

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	37,630,691
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7)	0
2.2	Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	0
3.2	Totals, Part 3, Column 11	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	0
5.2	Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	(6,000)
7.	Deduct amounts received on disposals, Part 3, Column 15	5,831,726
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:	
9.1	Totals, Part 1, Column 13	0
9.2	Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	0
10.2	Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	31,792,965
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	31,792,965
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	31,792,965

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	751,275,689
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	57,757,672
2.2	Additional investment made after acquisition (Part 2, Column 9)	99,720,434
		157,478,107
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	71,048,949
5.2	Totals, Part 3, Column 9	580,583
		71,629,532
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	117,552,790
8.	Deduct amortization of premium and depreciation	5,728
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	0
9.2	Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	0
10.2	Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	862,824,810
12.	Deduct total nonadmitted amounts	54,803,245
13.	Statement value at end of current period (Line 11 minus Line 12)	808,021,565

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,086,353,838
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,521,000,035
3.	Accrual of discount	2,380,138
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12	(1,162,294)
4.2	Part 2, Section 1, Column 15	(5,159)
4.3	Part 2, Section 2, Column 13	173,079,469
4.4	Part 4, Column 11	(36,539,687)
		135,372,329
5.	Total gain (loss) on disposals, Part 4, Column 19	83,156,157
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,439,652,242
7.	Deduct amortization of premium	6,834,234
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15	0
8.2	Part 2, Section 1, Column 19	
8.3	Part 2, Section 2, Column 16	
8.4	Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14	7,424,998
9.2	Part 2, Section 1, Column 17	
9.3	Part 2, Section 2, Column 14	17,928,716
9.4	Part 4, Column 13	3,265,330
		28,619,044
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,353,156,977
11.	Deduct total nonadmitted amounts	187,288
12.	Statement value at end of current period (Line 10 minus Line 11)	6,352,969,689

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	120,608,357	126,095,235	121,580,443	117,869,197
	2. Canada	40,317,170	42,563,557	40,816,782	39,500,000
	3. Other Countries	3,228,759	3,244,752	3,236,040	3,000,000
	4. Totals	164,154,286	171,903,544	165,633,265	160,369,197
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non- guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	610,007,584	650,377,118	611,126,479	603,588,854
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	2,045,018,412	2,399,792,053	2,048,139,555	2,053,355,396
	9. Canada	102,515,089	124,304,606	102,717,939	101,440,000
	10. Other Countries	460,933,427	566,474,445	458,631,955	459,720,500
	11. Totals	2,608,466,928	3,090,571,104	2,609,489,449	2,614,515,896
Parent, Subsidiaries and Affiliates	12. Totals	2,425,828	2,425,828	2,425,828	2,425,828
	13. Total Bonds	3,385,054,626	3,915,277,594	3,388,675,021	3,380,899,775
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	112,018	112,018	117,177	
	15. Canada				
	16. Other Countries				
	17. Totals	112,018	112,018	117,177	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	112,018	112,018	117,177	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	968,067,423	968,067,423	675,327,482	
	21. Canada	7,102,084	7,102,084	4,653,373	
	22. Other Countries	152,444,874	152,444,874	139,630,500	
	23. Totals	1,127,614,381	1,127,614,381	819,611,355	
Parent, Subsidiaries and Affiliates	24. Totals	1,840,376,004	1,840,376,004	1,474,736,721	
	25. Total Common Stocks	2,967,990,385	2,967,990,385	2,294,348,076	
	26. Total Stocks	2,968,102,403	2,968,102,403	2,294,465,253	
	27. Total Bonds and Stocks	6,353,157,029	6,883,379,997	5,683,140,274	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	4,275,171	96,125,270	15,768,326	4,428,393	11,194	120,608,354	3.4	126,216,185	3.5	120,608,354	0
1.2 Class 2						0	0.0		0.0		0
1.3 Class 3						0	0.0		0.0		0
1.4 Class 4						0	0.0		0.0		0
1.5 Class 5						0	0.0		0.0		0
1.6 Class 6						0	0.0		0.0		0
1.7 Totals	4,275,171	96,125,270	15,768,326	4,428,393	11,194	120,608,354	3.4	126,216,185	3.5	120,608,354	0
2. All Other Governments											
2.1 Class 1	16,997,243	18,534,527	3,228,759	4,785,400		43,545,929	1.2	41,917,579	1.2	37,526,546	6,019,383
2.2 Class 2						0	0.0		0.0		0
2.3 Class 3						0	0.0		0.0		0
2.4 Class 4						0	0.0		0.0		0
2.5 Class 5						0	0.0		0.0		0
2.6 Class 6						0	0.0		0.0		0
2.7 Totals	16,997,243	18,534,527	3,228,759	4,785,400	0	43,545,929	1.2	41,917,579	1.2	37,526,546	6,019,383
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1						0	0.0		0.0		0
3.2 Class 2						0	0.0		0.0		0
3.3 Class 3						0	0.0		0.0		0
3.4 Class 4						0	0.0		0.0		0
3.5 Class 5						0	0.0		0.0		0
3.6 Class 6						0	0.0		0.0		0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1						0	0.0		0.0		0
4.2 Class 2						0	0.0		0.0		0
4.3 Class 3						0	0.0		0.0		0
4.4 Class 4						0	0.0		0.0		0
4.5 Class 5						0	0.0		0.0		0
4.6 Class 6						0	0.0		0.0		0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	87,517,543	276,637,212	128,251,417	54,145,505	36,366,148	582,917,825	16.5	480,379,978	13.3	562,926,338	19,991,487
5.2 Class 2		13,038,828		7,500,000	6,550,928	27,089,756	0.8	20,719,140	0.6	26,989,756	100,000
5.3 Class 3						0	0.0		0.0		0
5.4 Class 4						0	0.0		0.0		0
5.5 Class 5						0	0.0		0.0		0
5.6 Class 6						0	0.0		0.0		0
5.7 Totals	87,517,543	289,676,040	128,251,417	61,645,505	42,917,076	610,007,581	17.3	501,099,118	13.9	589,916,094	20,091,487

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	286,218,966	377,436,359	338,420,880	471,628,984	353,384,815	1,827,090,004	51.8	1,983,160,631	55.0	1,508,330,623	318,759,381
6.2 Class 2	14,140,985	87,869,778	103,004,097	198,598,150	200,793,666	604,406,676	17.1	584,136,785	16.2	526,191,372	78,215,304
6.3 Class 3	19,263,466	41,370,005	18,325,168	20,755,816	3,883,615	103,598,070	2.9	104,973,800	2.9	103,598,070	0
6.4 Class 4	11,435,729	36,449,155	38,122,761	23,424,240	9,589,426	119,021,311	3.4	145,249,598	4.0	118,318,311	703,000
6.5 Class 5	1,366,516	4,825,068	676,724	300,324	9,784,279	16,952,911	0.5	14,519,521	0.4	16,952,911	0
6.6 Class 6	66,213	2,863,179				2,929,392	0.1		0.0	50,278	2,879,114
6.7 Totals	332,491,875	550,813,544	498,549,630	714,707,514	577,435,801	2,673,998,364	75.8	2,832,040,335	78.5	2,273,441,565	400,556,799
7. Hybrid Securities											
7.1 Class 1	4,150,000				21,362,589	25,512,589	0.7	38,284,742	1.1	21,362,589	4,150,000
7.2 Class 2					20,847,692	20,847,692	0.6	22,472,481	0.6	20,847,692	0
7.3 Class 3	3,973,451			7,276,165	20,000,000	31,249,616	0.9	32,309,621	0.9	27,276,165	3,973,451
7.4 Class 4						0	0.0	6,186,152	0.2		0
7.5 Class 5						0	0.0		0.0		0
7.6 Class 6						0	0.0		0.0		0
7.7 Totals	8,123,451	0	0	7,276,165	62,210,281	77,609,897	2.2	99,252,996	2.8	69,486,446	8,123,451
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0		0.0		0
8.2 Class 2						0	0.0		0.0		0
8.3 Class 3						0	0.0		0.0		0
8.4 Class 4						0	0.0		0.0		0
8.5 Class 5		2,425,828				2,425,828	0.1	6,114,152	0.2		2,425,828
8.6 Class 6						0	0.0		0.0		0
8.7 Totals	0	2,425,828	0	0	0	2,425,828	0.1	6,114,152	0.2	0	2,425,828

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 399,158,923	768,733,368	485,669,382	534,988,282	411,124,746	2,599,674,701	73.7	XXX	XXX	2,250,754,450	348,920,251
9.2 Class 2	(d) 14,140,985	100,908,606	103,004,097	206,098,150	228,192,286	652,344,124	18.5	XXX	XXX	574,028,820	78,315,304
9.3 Class 3	(d) 23,236,917	41,370,005	18,325,168	28,031,981	23,883,615	134,847,686	3.8	XXX	XXX	130,874,235	3,973,451
9.4 Class 4	(d) 11,435,729	36,449,155	38,122,761	23,424,240	9,589,426	119,021,311	3.4	XXX	XXX	118,318,311	703,000
9.5 Class 5	(d) 1,366,516	7,250,896	676,724	300,324	9,784,279	19,378,739	0.5	XXX	XXX	16,952,911	2,425,828
9.6 Class 6	(d) 66,213	2,863,179	0	0	0	2,929,392	0.1	XXX	XXX	50,278	2,879,114
9.7 Totals	449,405,283	957,575,209	645,798,132	792,842,977	682,574,352	3,528,195,953	100.0	XXX	XXX	3,090,979,005	437,216,948
9.8 Line 9.7 as a % of Col. 6	12.7	27.1	18.3	22.5	19.3	100.0	XXX	XXX	XXX	87.6	12.4
10. Total Bonds Prior Year											
10.1 Class 1	448,918,770	672,994,779	492,541,438	460,381,094	595,123,034	XXX	XXX	2,669,959,115	74.0	2,355,216,232	314,742,883
10.2 Class 2	17,285,782	126,601,144	108,224,425	180,752,142	194,464,913	XXX	XXX	627,328,406	17.4	576,401,147	50,927,259
10.3 Class 3	8,891,593	46,435,419	24,344,195	37,294,880	37,294,334	XXX	XXX	137,283,421	3.8	137,283,421	0
10.4 Class 4	14,155,390	52,857,271	40,929,953	23,352,540	20,140,596	XXX	XXX	151,435,750	4.2	144,406,648	7,029,102
10.5 Class 5	2,833,974	12,320,481	3,113,722	1,959,902	405,594	XXX	XXX	20,633,673	0.6	14,519,521	6,114,152
10.6 Class 6						XXX	XXX	0	0.0	0	0
10.7 Totals	492,085,509	911,209,094	669,153,733	686,763,558	847,428,471	XXX	XXX	3,606,640,365	100.0	3,227,826,969	378,813,396
10.8 Line 10.7 as a % of Col. 8	13.6	25.3	18.6	19.0	23.5	XXX	XXX	100.0	XXX	89.5	10.5
11. Total Publicly Traded Bonds											
11.1 Class 1	367,291,379	677,608,520	414,056,366	434,445,947	357,352,238	2,250,754,450	63.8	2,355,216,232	65.3	2,250,754,450	XXX
11.2 Class 2	13,034,062	94,433,455	70,042,612	206,098,150	190,420,541	574,028,820	16.3	576,401,147	16.0	574,028,820	XXX
11.3 Class 3	19,263,466	41,370,005	18,325,168	28,031,981	23,883,615	130,874,235	3.7	137,283,421	3.8	130,874,235	XXX
11.4 Class 4	11,435,729	36,449,155	37,419,761	23,424,240	9,589,426	118,318,311	3.4	144,406,648	4.0	118,318,311	XXX
11.5 Class 5	1,366,516	4,825,068	676,724	300,324	9,784,279	16,952,911	0.5	14,519,521	0.4	16,952,911	XXX
11.6 Class 6	20,839	29,439	0	0	0	50,278	0.0	0	0.0	50,278	XXX
11.7 Totals	412,411,991	854,715,642	540,520,631	692,300,642	591,030,099	3,090,979,005	87.6	3,227,826,969	89.5	3,090,979,005	XXX
11.8 Line 11.7 as a % of Col. 6	13.3	27.7	17.5	22.4	19.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.7	24.2	15.3	19.6	16.8	87.6	XXX	XXX	XXX	87.6	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	31,867,544	91,124,848	71,613,016	100,542,335	53,772,508	348,920,251	9.9	314,742,883	8.7	XXX	348,920,251
12.2 Class 2	1,106,923	6,475,151	32,961,485	0	37,771,745	78,315,304	2.2	50,927,259	1.4	XXX	78,315,304
12.3 Class 3	3,973,451	0	0	0	0	3,973,451	0.1	0	0.0	XXX	3,973,451
12.4 Class 4	0	0	703,000	0	0	703,000	0.0	7,029,102	0.2	XXX	703,000
12.5 Class 5	0	2,425,828	0	0	0	2,425,828	0.1	6,114,152	0.2	XXX	2,425,828
12.6 Class 6	45,374	2,833,740	0	0	0	2,879,114	0.1	0	0.0	XXX	2,879,114
12.7 Totals	36,993,292	102,859,567	105,277,501	100,542,335	91,544,253	437,216,948	12.4	378,813,396	10.5	XXX	437,216,948
12.8 Line 12.7 as a % of Col. 6	8.5	23.5	24.1	23.0	20.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.0	2.9	3.0	2.8	2.6	12.4	XXX	XXX	XXX	XXX	12.4

(a) Includes \$ 426,691,120 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$ 2,425,828 current year, \$ 6,114,152 prior year of bonds with 5* designations and \$, current year \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 143,141,335 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		66,046,359		3,192,642		69,239,001	2.0	77,161,210	2.1	69,239,001	0
1.2 Residential Mortgage-Backed Securities	4,275,171	30,078,911	15,768,326	1,235,751	11,194	51,369,353	1.5	49,054,975	1.4	51,369,353	0
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
1.5 Totals	4,275,171	96,125,270	15,768,326	4,428,393	11,194	120,608,354	3.4	126,216,185	3.5	120,608,354	0
2. All Other Governments											
2.1 Issuer Obligations	16,997,243	18,534,527	3,228,759	4,785,400		43,545,929	1.2	41,917,579	1.2	37,526,546	6,019,383
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
2.5 Totals	16,997,243	18,534,527	3,228,759	4,785,400	0	43,545,929	1.2	41,917,579	1.2	37,526,546	6,019,383
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0		0.0		0
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations						0	0.0		0.0		0
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	124,143	33,100,194	8,113,538	15,620,484	4,337,629	61,295,988	1.7	33,662,461	0.9	61,195,988	100,000
5.2 Residential Mortgage-Backed Securities	83,129,278	226,168,364	89,277,702	17,760,990	258,421	416,594,755	11.8	364,737,131	10.1	396,603,268	19,991,487
5.3 Commercial Mortgage-Backed Securities	1,660,803	6,169,963	29,593,096	6,483,356	7,187,328	51,094,546	1.4	49,837,893	1.4	51,094,546	0
5.4 Other Loan-Backed and Structured Securities	2,603,318	24,237,519	1,267,081	21,780,675	31,133,698	81,022,291	2.3	52,861,633	1.5	81,022,291	0
5.5 Totals	87,517,542	289,676,040	128,251,417	61,645,505	42,917,076	610,007,580	17.3	501,099,118	13.9	589,916,093	20,091,487
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	227,961,504	365,831,015	409,424,908	674,918,788	548,303,675	2,226,439,890	63.1	2,320,701,286	64.3	1,889,649,590	336,790,300
6.2 Residential Mortgage-Backed Securities	32,367,055	88,426,767	49,236,335	34,787,134	29,132,126	233,949,417	6.6	297,131,663	8.2	233,949,417	0
6.3 Commercial Mortgage-Backed Securities	52,810,894	77,852,360	15,178,411			145,841,665	4.1	129,323,398	3.6	102,678,074	43,163,591
6.4 Other Loan-Backed and Structured Securities	19,352,423	18,703,403	24,709,976	5,001,593		67,767,395	1.9	84,883,991	2.4	47,164,487	20,602,908
6.5 Totals	332,491,876	550,813,545	498,549,630	714,707,515	577,435,801	2,673,998,367	75.8	2,832,040,338	78.5	2,273,441,568	400,556,799
7. Hybrid Securities											
7.1 Issuer Obligations					40,847,692	40,847,692	1.2	45,847,256	1.3	40,847,692	0
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities	8,123,451			7,276,165	21,362,589	36,762,205	1.0	53,405,740	1.5	28,638,754	8,123,451
7.5 Totals	8,123,451	0	0	7,276,165	62,210,281	77,609,897	2.2	99,252,996	2.8	69,486,446	8,123,451
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations		2,425,828				2,425,828	0.1	6,114,152	0.2		2,425,828
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
8.5 Totals	0	2,425,828	0	0	0	2,425,828	0.1	6,114,152	0.2	0	2,425,828

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	245,082,890	485,937,923	420,767,205	698,517,314	593,488,996	2,443,794,328	69.3	XXX	XXX	2,098,458,817	345,335,511
9.2 Residential Mortgage-Backed Securities	119,771,504	344,674,042	154,282,363	53,783,875	29,401,741	701,913,525	19.9	XXX	XXX	681,922,038	19,991,487
9.3 Commercial Mortgage-Backed Securities	54,471,697	84,022,323	44,771,507	6,483,356	7,187,328	196,936,211	5.6	XXX	XXX	153,772,620	43,163,591
9.4 Other Loan-Backed and Structured Securities	30,079,192	42,940,922	25,977,057	34,058,433	52,496,287	185,551,891	5.3	XXX	XXX	156,825,532	28,726,359
9.5 Totals	449,405,283	957,575,210	645,798,132	792,842,978	682,574,352	3,528,195,955	100.0	XXX	XXX	3,090,979,007	437,216,948
9.6 Line 9.5 as a % of Col. 6	12.7	27.1	18.3	22.5	19.3	100.0	XXX	XXX	XXX	87.6	12.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	329,430,870	478,164,283	450,683,094	587,768,002	679,357,695	XXX	XXX	2,525,403,944	70.0	2,188,478,166	336,925,778
10.2 Residential Mortgage-Backed Securities	119,217,077	309,778,075	144,777,854	69,612,274	67,538,489	XXX	XXX	710,923,769	19.7	710,923,769	0
10.3 Commercial Mortgage-Backed Securities	30,649,357	92,005,419	42,532,599	6,214,871	7,759,045	XXX	XXX	179,161,291	5.0	163,204,629	15,956,662
10.4 Other Loan-Backed and Structured Securities	12,788,207	31,261,318	31,160,185	23,168,410	92,773,244	XXX	XXX	191,151,364	5.3	165,220,409	25,930,955
10.5 Totals	492,085,511	911,209,095	669,153,732	686,763,557	847,428,473	XXX	XXX	3,606,640,368	100.0	3,227,826,973	378,813,395
10.6 Line 10.5 as a % of Col. 8	13.6	25.3	18.6	19.0	23.5	XXX	XXX	100.0	XXX	89.5	10.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	234,083,203	424,991,316	338,030,913	599,359,949	501,993,436	2,098,458,817	59.5	2,188,478,166	60.7	2,098,458,817	XXX
11.2 Residential Mortgage-Backed Securities	115,154,142	334,587,364	150,312,737	52,514,747	29,353,048	681,922,038	19.3	710,923,769	19.7	681,922,038	XXX
11.3 Commercial Mortgage-Backed Securities	47,702,794	60,479,498	31,919,644	6,483,356	7,187,328	153,772,620	4.4	163,204,629	4.5	153,772,620	XXX
11.4 Other Loan-Backed and Structured Securities	15,471,852	34,657,467	20,257,337	33,942,589	52,496,287	156,825,532	4.4	165,220,409	4.6	156,825,532	XXX
11.5 Totals	412,411,991	854,715,645	540,520,631	692,300,641	591,030,099	3,090,979,007	87.6	3,227,826,973	89.5	3,090,979,007	XXX
11.6 Line 11.5 as a % of Col. 6	13.3	27.7	17.5	22.4	19.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.7	24.2	15.3	19.6	16.8	87.6	XXX	XXX	XXX	87.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	10,999,687	60,946,607	82,736,292	99,157,365	91,495,560	345,335,511	9.8	336,925,778	9.3	XXX	345,335,511
12.2 Residential Mortgage-Backed Securities	4,617,362	10,086,678	3,969,626	1,269,128	48,693	19,991,487	0.6	0	0.0	XXX	19,991,487
12.3 Commercial Mortgage-Backed Securities	6,768,903	23,542,825	12,851,863	0	0	43,163,591	1.2	15,956,662	0.4	XXX	43,163,591
12.4 Other Loan-Backed and Structured Securities	14,607,340	8,283,455	5,719,720	115,844	0	28,726,359	0.8	25,930,955	0.7	XXX	28,726,359
12.5 Totals	36,993,292	102,859,565	105,277,501	100,542,337	91,544,253	437,216,948	12.4	378,813,395	10.5	XXX	437,216,948
12.6 Line 12.5 as a % of Col. 6	8.5	23.5	24.1	23.0	20.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.0	2.9	3.0	2.8	2.6	12.4	XXX	XXX	XXX	XXX	12.4

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	244,715,128	244,715,128	0	0	0
2. Cost of short-term investments acquired	1,342,689,154	1,342,689,154			
3. Accrual of discount	2,388	2,388			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	11,359	11,359			
6. Deduct consideration received on disposals	1,444,194,764	1,444,194,764			
7. Deduct amortization of premium	81,931	81,931			
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)	143,141,334	143,141,334	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	143,141,334	143,141,334	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		(693,491)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(1,437,233)	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(19,927,637)	(21,364,870)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	338,923	
3.2	Section 2, Column 19	130,013	468,936
4.	Total gain (loss) on termination recognized, Section 2, Column 22		3,287,659
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(17,203,459)
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18	0	
8.2	Section 2, Column 20	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		(1,098,307)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(1,098,307)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	
3.1	Change in variation margin on open contracts:	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized:	
3.23	Section 1, Column 16, current year to date minus	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	
4.2:	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized	
5.2	Used to adjust basis of hedged items	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

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.....	(1,098,310)
2.	Part B, Section 1, Column 14.....
3.	Total (Line 1 plus Line 2).....	(1,098,310)
4.	Part D, Column 5.....	0
5.	Part D, Column 6.....	(1,098,310)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(1,098,310)
8.	Part B, Section 1, Column 13.....
9.	Total (Line 7 plus Line 8).....	(1,098,310)
10.	Part D, Column 8.....	0
11.	Part D, Column 9.....	(1,098,310)
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 BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0		
2. Cost of cash equivalents acquired	5,110,588,544	5,110,588,544	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	14,629	14,629	
6. Deduct consideration received on disposals	5,110,603,173	5,110,603,173	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901		39,487,830		15,017,570	23,660,650	745,836			(745,836)		8,593,574	4,509,036
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950		5,198,592		1,839,341	4,578,788	152,771			(152,771)		1,630,380	904,611
CRE 01468 05 WS OCCUPY		CINCINNATI	OH	01/01/1969		541,394		215,894	848,000	7,844			(7,844)		180,281	50,856
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		3,513,666		2,564,955	2,818,000	61,190			(61,190)		437,982	188,463
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		964,193		580,348	700,000	20,912			(20,912)		23,293	67,106
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990		327,238		180,975	371,000	6,666			(6,666)			12,529
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992		10,884,908		5,245,739	6,633,000	219,860			(219,860)		1,146,589	608,011
CRE 01579 05 WS OCCUPY		CINCINNATI	OH	10/26/1995		1,084,984		781,200	972,124	18,177			(18,177)			69,539
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997		756,784		623,302	470,000	10,032			(10,032)		6,000	33,979
CRE 01592 05 WS OCCUPY		CINCINNATI	OH	01/31/2002		453,971		336,885	425,000	10,786			(10,786)			43,876
0299999. Property occupied by the reporting entity - Administrative						63,213,560	0	27,386,209	41,476,562	1,254,074	0	0	(1,254,074)	0	12,018,099	6,488,006
0399999. Total Property occupied by the reporting entity						63,213,560	0	27,386,209	41,476,562	1,254,074	0	0	(1,254,074)	0	12,018,099	6,488,006
CRE 01270 10 OFFICE		CINCINNATI	OH	06/18/1960	12/27/2012	2,141,266		592,132	1,100,000	68,315			(68,315)		448,016	330,527
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/27/2012	7,702,324		1,570,047	6,500,000	69,933			(69,933)		956,029	868,537
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/27/2012	404,540		374,978	550,000	1,500			(1,500)			8,506
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/27/2012	502,053		349,417	400,000	11,917			(11,917)		30,372	37,515
GR 00040 75 GDRNT		CINCINNATI	OH	02/19/1948	12/27/2012	515,000		257,500	257,500				0		20,600	
GR 00041 75 GDRNT		CINCINNATI	OH	02/19/1948	12/27/2012	210,000		105,000	105,000				0		8,400	
0499999. Properties held for the production of income						11,475,183	0	3,249,074	8,912,500	151,665	0	0	(151,665)	0	1,463,417	1,245,085
CRE 01465 05 WS OCCUPY		CINCINNATI	OH	01/01/1968		722,790		423,659	475,000	5,161			(5,161)		156	40,960
0599999. Properties held for sale						722,790	0	423,659	475,000	5,161	0	0	(5,161)	0	156	40,960
0699999 - Totals						75,411,533	0	31,058,942	50,864,062	1,410,900	0	0	(1,410,900)	0	13,481,672	7,774,051

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

Table with 9 columns: 1. Description of Property, 2. City, 3. State, 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. Includes rows for various property acquisitions and a total row.

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
CRE 01595 15 SHOP CTR	HIGH POINT	NC	07/19/2012	2758 SOUTH MAIN SPE, LLC	6,765,320			55,431			(55,431)		6,709,888	6,709,888			0	175,926	57
0299999. Property Transferred					6,765,320	0	0	55,431	0	0	(55,431)	0	6,709,888	6,709,888	0	0	0	175,926	57
0399999 - Totals					6,765,320	0	0	55,431	0	0	(55,431)	0	6,709,888	6,709,888	0	0	0	175,926	57

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0044579		Lexington	KY		10/02/1987	6.750	3,266,615	0	0	0	0	0	7,617,185	07/17/1987	
0044666		Miami	FL		07/30/1999	7.300	3,441,780	0	0	0	0	0	12,000,000	05/28/1999	
0044667		Lakeland	FL		08/05/1999	6.150	11,320,675	0	0	0	0	0	20,000,000	12/15/2004	
0044674		Cincinnati	OH		05/14/2001	5.500	87,581	0	0	0	0	0	872,267	07/12/2000	
0044679		Round Rock	TX		08/15/2003	8.000	12,982,160	0	0	0	0	0	38,000,000	04/25/2000	
0044682		Cincinnati	OH		12/01/2011	5.000	30,193	0	0	0	0	0	41,064	01/30/2009	
0044683		Cincinnati	OH		12/01/2011	5.530	47,934	0	0	0	0	0	87,773	10/12/2009	
0044684		Cincinnati	OH		12/01/2011	4.490	9,233	0	0	0	0	0	18,665	01/12/2009	
0044685		Cincinnati	OH		12/01/2011	5.470	21,146	0	0	0	0	0	33,570	04/07/2010	
0044686		Cincinnati	OH		12/01/2011	2.480	26,570	0	0	0	0	0	46,168	03/01/2006	
0044687		Cincinnati	OH		12/01/2011	5.000	13,182	0	0	0	0	0	18,665	02/27/2009	
0044688		Cincinnati	OH		12/01/2011	4.690	29,868	0	0	0	0	0	40,878	05/07/2008	
0044689		Cincinnati	OH		12/01/2011	4.375	367,725	0	0	0	0	0	638,725	05/29/2009	
0044690		Covington	KY		12/01/2011	7.000	93,881	0	0	0	0	0	136,460	01/30/2007	
0599999. Mortgages in good standing - Commercial mortgages-all other							31,738,553	0	0	0	0	0	79,551,420	XXX	
0899999. Total Mortgages in good standing							31,738,553	0	0	0	0	0	0	79,551,420	XXX
0044692		Cincinnati	OH		12/01/2011	5.250	54,411	0	0	0	0	0	478,910	09/01/2006	
1399999. Restructured mortgages - Commercial mortgages-all other							54,411	0	0	0	0	0	0	478,910	XXX
1699999. Total - Restructured Mortgages							54,411	0	0	0	0	0	0	478,910	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	0	XXX
3399999 - Totals							31,792,964	0	0	0	0	0	0	80,030,330	XXX

General Interrogatory:

- Mortgages in good standing \$ unpaid taxes \$⁵⁴⁸ interest due and unpaid.
- Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

SCHEDULE B - PART 2

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

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
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)
0044693	Cincinnati	OH		12/01/2011	03/29/2012	143,278	0	0	0	0	0	0	143,278	143,278	0	0	0
0199999. Mortgages closed by repayment						4,614,938	0	0	0	0	0	0	4,449,063	4,449,063	0	(6,000)	(6,000)
0044579	Lexington	KY		10/02/1987		3,464,951	0	0	0	0	0	0	0	198,336	0	0	0
0044660	Spartanburg	SC		09/17/1998		4,382,950	0	0	0	0	0	0	0	165,875	0	0	0
0044666	Miami	FL		07/30/1999		3,828,643	0	0	0	0	0	0	0	386,863	0	0	0
0044667	Lakeland	FL		08/05/1999		11,553,319	0	0	0	0	0	0	0	232,644	0	0	0
0044674	Cincinnati	OH		05/14/2001		93,256	0	0	0	0	0	0	0	5,665	0	0	0
0044679	Round Rock	TX		08/15/2003		13,312,739	0	0	0	0	0	0	0	330,579	0	0	0
0044682	Cincinnati	OH		12/01/2011		30,967	0	0	0	0	0	0	0	774	0	0	0
0044683	Cincinnati	OH		12/01/2011		49,589	0	0	0	0	0	0	0	1,655	0	0	0
0044684	Cincinnati	OH		12/01/2011		9,489	0	0	0	0	0	0	0	256	0	0	0
0044685	Cincinnati	OH		12/01/2011		21,844	0	0	0	0	0	0	0	698	0	0	0
0044686	Cincinnati	OH		12/01/2011		27,421	0	0	0	0	0	0	0	951	0	0	0
0044687	Cincinnati	OH		12/01/2011		13,692	0	0	0	0	0	0	0	510	0	0	0
0044688	Cincinnati	OH		12/01/2011		30,695	0	0	0	0	0	0	0	827	0	0	0
0044689	Cincinnati	OH		12/01/2011		380,364	0	0	0	0	0	0	0	12,639	0	0	0
0044690	Covington	KY		12/01/2011		100,559	0	0	0	0	0	0	0	6,678	0	0	0
0044692	Cincinnati	OH		12/01/2011		98,224	0	0	0	0	0	0	0	43,813	0	0	0
0299999. Mortgages with partial repayments						37,398,702	0	0	0	0	0	0	0	1,388,663	0	0	0
0599999 - Totals						42,013,640	0	0	0	0	0	0	4,449,063	5,831,726	0	(6,000)	(6,000)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost			
CUSIP Identification	Name or Description	Code										Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INVT LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INVT LLC	4	04/17/2000		3,825,709	3,825,709	3,825,709	518,023							10.140
34918#-10-8	FORT WASHINGTON ACTIVE FIXED FUND		CINCINNATI	OH	FORT WASHINGTON ACTIVE FIXED FUND	1	09/27/2007		157,033,889	230,605,064	230,605,064	18,774,378							78.200
1499999. Joint Venture Interests - Other Fixed Income - Affiliated									160,859,598	234,430,773	234,430,773	19,292,401	0	0	0	0	0	0	XXX
	ABRY BROADCAST PARTNERS III LP		BOSTON	MA	ABRY BROADCAST PARTNERS III LP		03/19/1997	3	304,575	429,216	429,216	176,045						285,545	0.520
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	1,892,793	1,694,228	1,694,228	445,073						622,321	0.830
	ABRY BROADCAST PARTNERS VI LP		BOSTON	MA	ABRY BROADCAST PARTNERS VI LP		03/26/2008	3	1,748,320	1,658,184	1,658,184	523,022					230,537	297,498	0.900
	ABRY ADVANCED SECURITIES FUND LP		Cayman Islands	CI	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	1,057,445	1,303,011	1,303,011	660,726					315,564	1,681,606	0.190
	ABRY ADVANCED SECURITIES FUND II LP		Cayman Islands	CI	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	4,975,677	5,463,012	5,463,012	1,513,362					379,244	7,403,567	0.930
	ALINDA FUND I INFRASTRUCTURE FUND LP		WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1	1,929,030	1,826,003	1,826,003	149,507					12,330	262,017	0.460
	AUDAX III LP		WILMINGTON	DE	AUDAX III LP		11/14/2007	3	4,858,075	4,466,237	4,466,237	495,104					1,122,021		7.830
	C/R ENERGY JADE LP		GOLIAD	TX	C/R ENERGY JADE LP		03/12/2007	3	8,498,604	8,882,704	8,882,704	(988,714)						1,889	3.330
	KKR ASSOCIATES LP		NEW YORK	NY	KKR ASSOCIATES LP		10/05/2006	3	11,946,879	9,481,854	9,481,854	2,036,810					1,834,251	877,700	0.080
	LANDMARK EQUITY PARTNERS III LP		SIMSBURY	CT	LANDMARK EQUITY PARTNERS III LP		03/31/1993		32,070	32,070	32,070	(9,147)					184,768		1.600
	LANDMARK EQUITY PARTNERS IV LP		SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP		12/14/1994		30,230	30,230	30,230	(358)					31,477	5,903,000	1.940
	LANDMARK PE FUND VIII LP		SIMSBURY	CT	LANDMARK PE FUND VIII LP		12/09/1998		880,369	277,183	277,183	(130,375)						18,266	1.300
	MERITAGE PRIVATE EQUITY FUND LP		WILMINGTON	DE	MERITAGE PRIVATE EQUITY FUND LP		09/21/1999	1	4,871,139	243	243	18,736							0.250
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	UK	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	3,131,812	2,085,950	2,085,950	384,544						275,518	0.250
	OAK INVESTMENT PARTNERS XI LP		WILMINGTON	DE	OAK INVESTMENT PARTNERS XI LP		09/23/2004	1	4,173,760	2,964,738	2,964,738	34,001							0.320
	MORGAN STANLEY LEV EQUITY FD II LP		NEW YORK	NY	MORGAN STANLEY LEV EQUITY FD II LP		02/28/1998	3	263,555	263,555	263,555	(165)							0.270
	SOFTBANK TECHNOLOGY VENTURES V LP		WILMINGTON	DE	SOFTBANK TECHNOLOGY VENTURES V LP		08/09/1999	1	4,837,215	289,747	289,747	(45,031)							0.830
	LEXINGTON CAPITAL PARTNERS II LP		WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP		04/08/1998		319,838	319,838	319,838	(3,229)						80,850	0.630
	COMPASS PARTNERS EURO EQ FUND LP		HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP		07/24/1998	3	3,705,981	42,999	42,999	23,969						246,975	1.221
	PROVIDENCE EQUITY PARTNERS III LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III LP		01/22/1999	3	3,454,116	92,946	92,946	48,244					3,905		0.532
	PROVIDENCE EQUITY PARTNERS V LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP		04/05/2005	1	3,858,808	2,022,729	2,022,729	(488,019)					376,811	400,723	0.140
	PROVIDENCE EQUITY PARTNERS VI LP		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP		03/16/2007	3	11,265,881	11,253,943	11,253,943	629,670					761,173	1,626,152	0.160
	V&S COMMUNICATIONS PARTNERS III, LP		WILMINGTON	DE	V&S COMMUNICATIONS PARTNERS III, LP		01/14/1999	3	3,737,525	433,738	433,738	19,407					28,482	2,744	0.492
	BEEKEN PETTY O'KEEFE FUND II LP		CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP		10/31/2005		1,193,743	1,223,347	1,223,347	165,092					518,310	177,796	5.208
	CARLYLE MEZZANINE PARTNERS LP		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2	2,166,127	752,777	752,777	148,290						120,679	0.600
	CARLYLE RIVERSTONE FUND I LP		WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3	1,811,661	466,107	466,107	(184,113)						94,578	0.980
	CARLYLE RIVERSTONE III LP		WASHINGTON	DC	CARLYLE RIVERSTONE III LP		04/03/2006	3	1,918,447	2,371,620	2,371,620	457,532					412,918	168,968	0.080
	CARLYLE RIVERSTONE FRONTIER LP		Cayman Islands	CI	CARLYLE RIVERSTONE FRONTIER LP		12/22/2006	3	896,396	137,494	137,494	(1,024)							0.160
	SILVER LAKE PARTNERS LP		WILMINGTON	DE	SILVER LAKE PARTNERS LP		06/30/1999	3	4,886,400	9,868	9,868	1,186						561,476	0.475
	SILVER LAKE PARTNERS III LP		WILMINGTON	DE	SILVER LAKE PARTNERS III LP		08/30/2007	3	1,514,227	1,547,941	1,547,941	95,449					427,720	677,749	0.030
	APAX EUROPE VII LP		LONDON	UK	APAX EUROPE VII LP		06/25/2007		2,278,851	2,312,117	2,312,117	26,094					20,535	133,408	0.030
	HILLCREST FUND		Cayman Islands	CI	HILLCREST FUND		01/06/2009		12,678,817	6,935,330	6,935,330	(84,239)						17,236,752	0.030
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P		Cayman Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P		04/12/2007	1	4,337,500	5,159,839	5,159,839	601,755					698,336	662,500	0.830
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP		Cayman Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP		07/12/2007		2,598,143	3,065,773	3,065,773	593,276					10,063	151,435	1.130
	OOM EUROPEAN OPPORTUNITIES FUND II LP		Cayman Islands	CI	OOM EUROPEAN OPPORTUNITIES FUND II LP		10/09/2008	3	12,621,023	14,548,815	14,548,815	71,955						375,000	0.922
	CORSAIR (National City) LP		NEW YORK	NY	CORSAIR (National City) LP		05/22/2008		100	100	100	(93)							1.090
	CORSAIR LP		NEW YORK	NY	CORSAIR LP		06/29/2007		1,804,510	6,510,310	6,510,310	(57,278)						3,276,018	0.930
	CORSAIR IV LP		NEW YORK	NY	CORSAIR IV LP		06/20/2011		4,346,952	3,756,539	3,756,539	(80,472)						5,492,474	1.860
	HIG BAYSIDE DEBT & LBO II LP		MIAMI	FL	HIG BAYSIDE DEBT & LBO II LP		06/17/2008	3	12,601,285	12,689,409	12,689,409	1,905,344					558,216	11,833,333	1.250
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		2,573,993	1,940,722	1,940,722	278,925						3,101,254	0.813
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010		4,519,309	4,959,745	4,959,745	597,977					188,406	674,745	0.710
	ENERGY FUND XV		LA	CA	ENERGY FUND XV		12/10/2010	2	8,654,787	9,376,886	9,376,886	1,288,597					412,927	6,785,299	0.889
	GARRISON OPPORTUNITIES FUND II		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II		03/08/2011		1,752,653	2,066,944	2,066,944	171,840						497,347	1.800
	GARRISON OPPORTUNITIES FUND II		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II		04/19/2011		6,750,000	7,430,381	7,430,381	587,590						497,347	1.810
	REGIMENT CAPITAL ADVISORS LP		BOSTON	MA	REGIMENT CAPITAL ADVISORS LP		07/15/2011	2	3,874,104	2,729,582	2,729,582	103,474					88,463	7,227,730	0.600
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LU	ROYALTY OPPORTUNITIES		08/30/2011	2	4,050,000	3,971,923	3,971,923	284,511					298,437	10,950,000	6.880
	ENERGY RECAP & RESTRUCT FUND		HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND		10/21/2011		1,317,182	1,317,069	1,317,069	(126,995)						8,430,261	4.920
	HITECVISION VI, LP		GUERNSEY	CI	HITECVISION VI, LP		12/16/2011		1,019,393	836,606	836,606	(182,788)						8,980,607	0.650
	CHAMBERS ENERGY CAPITAL II		HOUSTON	TX	CHAMBERS ENERGY CAPITAL II		07/06/2012	2	775,232	775,232	775,232							9,224,768	0.740
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		663,437	663,437	663,437							3,836,596	0.200
	CINTRIFUSE EARLY STAGE CAPITAL		CINCINNATI	OH	CINTRIFUSE EARLY STAGE CAPITAL		12/31/2012	1	25,000	25,000	25,000							4,975,000	9.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated									185,950,668	152,895,272	152,895,272	12,075,068	0	0	0	0	8,914,463	126,129,491	XXX

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value				
	GOLDEN TREE CLO DEBT INVESTMENT		DUBLIN	IRELAND	GOLDEN TREE CLO DEBT INVESTMENT		12/29/2011		9,250,000	10,432,954	10,432,954	1,165,119						750,000	13.890	
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I		Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I		01/26/2012		2,338,701	1,897,446	1,897,446	(306,628)						8,029,933	15.020	
	FORT WASHINGTON PE INVEST III LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST III LP		12/08/2000		54,915,971	29,544,091	29,544,091	8,403,565				5,267,509		9,930,199	60.310	
	FORT WASHINGTON PE INVEST VI LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST VI LP		10/25/2007		27,593,173	30,024,569	30,024,569	3,607,654				795,150		15,914,926	29.940	
	TRI-STATE GROWTH CAPITAL FUND LP		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FUND LP		11/30/2001	1	4,019,347	4,123,857	4,123,857	490,594						196,005	12.580	
	TRI-STATE FUND II GROWTH LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH LP		12/18/2006	1	5,633,077	6,743,303	6,743,303	1,148,883						1,050,000	29.990	
	FORT WASHINGTON OPPORTUNITIES FUND II LP		CINCINNATI	OH	FORT WASHINGTON OPPORTUNITIES FUND II LP		12/12/2008		9,839,214	5,991,553	5,991,553	761,500						4,827,650	15.250	
	FORT WASHINGTON PE INVEST II LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST II LP		12/23/1999		78,734,075	16,215,359	16,215,359	252,662				6,192,009		17,200,281	59.710	
	FORT WASHINGTON PE INVEST IV LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST IV LP		11/29/2004		24,159,918	23,235,417	23,235,417	2,569,661				2,956,910		1,489,110	38.510	
	FORT WASHINGTON PE INVEST V LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST V LP		05/15/2006		38,194,300	44,035,991	44,035,991	5,902,525				5,821,441		2,755,461	36.140	
	FORT WASHINGTON PE INVEST VII LP		CINCINNATI	OH	FORT WASHINGTON PE INVEST VII LP		07/23/2010		9,889,778	9,398,895	9,398,895	(313,542)						13,500,000	32.420	
	WSL PARTNERS LP		CINCINNATI	OH	WSL PARTNERS LP		11/14/2003		27,211,645	23,829,868	23,829,868	2,448,303						7,113,808	68.070	
1699999	Joint Venture Interests - Common Stock - Affiliated								291,779,199	205,473,303	205,473,303	26,130,296	0	0	0	0	0	21,033,019	82,757,373	XXX
000000-00-0	WS WRIGHT HOTEL GP, LLC 0.61% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		FAIRBORN	OH	WRIGHT EXECUTIVE HOTEL LTD PARTNERS		03/13/1990		26,303	55,328	30,641	1,659								0.610
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,250,000	1,193,984	1,193,984	(20,762)								2.730
1799999	Joint Venture Interests - Real Estate - Unaffiliated								1,276,303	1,249,312	1,224,625	(19,103)	0	0	0	0	0	0	0	XXX
000000-00-0	WS LOOKOUT JV, LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER		12/17/1981		1,769,045	2,091,000	972,802	104,976							188,974	50.000
000000-00-0	NORTHEAST CINCINNATI HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	NORTHEAST CINCINNATI HOTEL LLC		02/21/1995			6,028,455	255,101	124,721					207,711		25.000	
000000-00-0	DUBLIN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		DUBLIN	OH	DUBLIN HOTEL LLC		10/01/1997			4,998,193							252,505		25.000	
000000-00-0	VULCAN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		BIRMINGHAM	AL	VULCAN HOTEL LLC		10/27/1997			4,608,981							274,923		25.000	
000000-00-0	SKYPORT HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		HEBRON	KY	FIRST EXCHANGE CORPORATION		03/31/1999		2,958,456	2,945,392							128,333		25.000	
000000-00-0	UNION CENTRE HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	UNION CENTRE HOTEL LLC		09/01/1999		2,183,154	6,849,034							316,299		25.000	
000000-00-0	WINDSOR HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		WINDSOR	CT	TWO DAY HILL RD ASSOCIATES		10/03/2000		1,120,922	3,203,099		(378)					333,334	50,000	25.000	
000000-00-0	WSA COMMONS LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		ATLANTA	GA	COMMONS R-3 LLC		07/13/2004													50.000
000000-00-0	QUEEN CITY SQUARE, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004		41,413,326	56,796,521	(5,461,224)	(1,728,995)						15,886,674	100.000	
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC 14.66% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC		01/21/2005		7,331,380	6,283,886	6,283,886	89,319								14.660
000000-00-0	WS REAL ESTATE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		12/01/2006		276,951,990	252,894,819	202,335,059	(1,656,922)					10,724,955	35,533,384	100.000	
000000-00-0	WSLR HOLDINGS LLC 24.49% MEMBERSHIP INTEREST		CINCINNATI	OH	WSLIC		04/27/2007		300,000	16,020,703	148,874	38,109					766,496	24,000	24.490	

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other Than Temporary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
000000-00-0	LIMITED LIABILITY COMPANY LEROY GLEN INVESTMENT, LLC 100.00% MEMBERSHIP INTEREST		CINCINNATI	OH	WSLIC		04/06/2010		1,100,000	900,000	657,307	(46,981)							100.000
000000-00-0	LIMITED LIABILITY COMPANY SUNDANCE LAFRONTERA HOLDINGS, LLC 72.52% MEMBERSHIP INTEREST		ROUND ROCK	TX	SUNDANCE HOTEL, LLC		06/25/2008		1,842,008	906,500	1,364,788	(60,337)						2,267,458	72.520
000000-00-0	LIMITED LIABILITY COMPANY WRIGHT EXEC HOTEL LTD PARTNERS 60.49% PARTNERSHIP INTEREST		FAIRBORN	OH	WRIGHT EXECUTIVE HOTEL LTD PARTNERS		03/13/1990		2,604,016	5,477,457	3,032,585	164,189							60.490
000000-00-0	LIMITED PARTNERSHIP IR MALL ASSOCIATES, LTD. 49.50% PARTNERSHIP INTEREST		VERO BEACH	FL	INDIAN RIVER MALL ASSOC LTD		04/01/1996			571,340									49.500
000000-00-0	LIMITED PARTNERSHIP CENTREPORT PARTNERS LP 25.25% PARTNERSHIP INTEREST		FT. WORTH	TX	CENTREPORT PARTNERS LP		03/31/1999		3,619,422	4,790,744							238,000		25.250
000000-00-0	LIMITED PARTNERSHIP PCE L.P. 41.90% PARTNERSHIP INTEREST		ATLANTA	GA	LANE PCE LLC		04/03/2008		11,482,372	23,075	23,076	4,910,271					32,902		41.900
000000-00-0	LIMITED PARTNERSHIP RANDLOPH TOWER AFFORDABLE INV. FUND LLC 100.00% MEMBERSHIP INTEREST		CHICAGO	IL	VILLAGE GREEN		08/26/2011											5,254,298	100.000
1899999	Joint Venture Interests - Real Estate - Affiliated								354,676,091	375,389,199	209,612,254	1,937,972	0	0	0	0	13,275,458	59,204,788	XXX
	MSD EUROPEAN OPPORTUNITIES FUND		NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES FUND		06/01/2012	11	10,000,000	10,662,852	10,662,852	662,852							1.090
1999999	Joint Venture Interests - Other - Unaffiliated								10,000,000	10,662,852	10,662,852	662,852	0	0	0	0	0	0	XXX
	W&S OPERATING HOLDINGS, LLC		CINCINNATI	OH	W&S OPERATING HOLDINGS, LLC		12/01/2006		11,137,504	40,343,124	40,343,124	10,549,433					1,000,000		
	INSURANCE PROFILLMENT SOLUTIONS, LLC		CINCINNATI	OH	INSURANCE PROFILLMENT SOLUTIONS, LLC		07/07/2005		1,101,000	(4,034,816)	(4,034,816)	(682,852)							
2099999	Joint Venture Interests - Other - Affiliated								12,238,504	36,308,308	36,308,308	9,866,581	0	0	0	0	1,000,000	0	XXX
878091-BC-0	TIAA 6.85% 12/16/2039		RBS GREENWICH CAPITAL			1	01/01/2011		7,956,380	10,179,773	7,941,063	(5,728)					515,531		
2199999	Surplus Debentures, etc - Unaffiliated								7,956,380	10,179,773	7,941,063	0	(5,728)	0	0	0	515,531	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P. 98.00% PARTNERSHIP INTEREST		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		8,104,288	5,096,000	3,474,775	(223,031)							98.000
000000-00-0	LIMITED PARTNERSHIP OTR TRANSITIONAL HOUSING L.P. 99.00% PARTNERSHIP INTEREST		CINCINNATI	OH	OTR TRANSITIONAL HOUSING L.P.		10/25/1991		335,382	39,600									99.000
000000-00-0	LIMITED PARTNERSHIP BOSTON CAP CORP TAX CREDIT FUND III 13.34% PARTNERSHIP INTEREST		VARIOUS	MA	BOSTON CAPITAL CORP TAX CREDIT FUND		09/13/1994		9,588,384	1,063,586	801,586	1,325,913							13.340
3299999	Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								18,028,054	6,199,186	4,276,361	1,102,882	0	0	0	0	0	0	XXX
3999999	Total - Unaffiliated								205,183,351	174,987,210	172,723,812	12,718,817	(5,728)	0	0	0	9,429,994	126,129,491	XXX
4099999	Total - Affiliated								837,581,445	857,800,769	690,100,999	58,330,132	0	0	0	35,308,477	141,962,161	XXX	
4199999	Totals								1,042,764,796	1,032,787,979	862,824,812	71,048,949	(5,728)	0	0	44,738,471	268,091,651	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		City	State								
	ABRY BROADCAST PARTNERS III LP	BOSTON	MA	ABRY BROADCAST PARTNERS III LP	03/19/1997	3		10,941		0.520	
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	3		41,403		0.830	
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	03/26/2008	3		74,996		0.090	
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	2		137,730		0.190	
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		1,552,681		0.930	
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	1		26,110		0.460	
	AUDAX III LP	WILMINGTON	DE	AUDAX III LP	11/14/2007	3		74,619		7.830	
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	3		412,557		0.080	
	PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP	04/05/2005	1		25,492		0.136	
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	03/16/2007	3		1,330,722		0.160	
	BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP	10/31/2005	3		9,332		5.210	
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	2		45,560		0.600	
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	04/03/2006	3		100,653		0.080	
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP	08/30/2007	3		241,516		0.030	
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	06/25/2007	3		250,173		0.030	
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND	01/06/2009	1		2,775,211		0.030	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	Caymen Islands	CI	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	1		337,500		0.830	
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	07/12/2007	1		286,500		1.130	
	COM EUROPEAN OPPORTUNITIES FUND II LP	Caymen Islands	CI	COM EUROPEAN OPPORTUNITIES FUND II LP	10/09/2008	3		1,125,000		0.922	
	CORSAIR LP	NEW YORK	NY	CORSAIR LP	06/29/2007	3		197,467		0.930	
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	06/20/2011	3		2,423,047		1.860	
	HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	HIG BAYSIDE DEBT & LBO II LP	06/17/2008	3		2,883,054		1.250	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	3		1,041,204		0.813	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		1,517,365		0.710	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	2		3,406,926		0.889	
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II	03/08/2011	3		91,013		1.800	
	GARRISON OPPORTUNITIES FUND II	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II	04/19/2011	3		3,791,955		1.810	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	2		2,517,188		0.600	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LU	ROYALTY OPPORTUNITIES	08/30/2011	2		1,320,000		6.880	
	ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND	10/21/2011	2		1,004,410		4.920	
	HITECVISION VI, LP	GUERNSEY	CI	HITECVISION VI, LP	12/16/2011	2		928,860		0.647	
	CHAMBERS ENERGY CAPITAL II	HOUSTON	TX	CHAMBERS ENERGY CAPITAL II	07/06/2012	2	70,806	737,408		0.740	
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	3	663,437			0.200	
	CINTRIFUSE EARLY STAGE CAPITAL	CINCINNATI	OH	CINTRIFUSE EARLY STAGE CAPITAL	12/31/2012	1	25,000			9.900	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								759,243	30,718,592	0	XXX
	GOLDEN TREE CLO DEBT INVESTMENT	DUBLIN	IRELAND	GOLDEN TREE CLO DEBT INVESTMENT	12/29/2011	3		5,250,000		13.890	
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	01/26/2012	3	1,652,579	920,129		15.020	
	FORT WASHINGTON PE INVEST VI LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VI LP	10/25/2007	3		4,500,000		29.940	
	TRI-STATE FUND II GROWTH LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH LP	12/18/2006	1		1,400,000		29.990	
	FORT WASHINGTON OPPORTUNITIES FUND II LP	CINCINNATI	OH	FORT WASHINGTON OPPORTUNITIES FUND II LP	12/12/2008	3		3,297,520		15.250	
	FORT WASHINGTON PE INVEST V LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST V LP	05/15/2006	3		1,350,000		36.140	
	FORT WASHINGTON PE INVEST VII LP	CINCINNATI	OH	FORT WASHINGTON PE INVEST VII LP	07/23/2010	3	845,850	5,906,950		32.420	
1699999. Joint Venture Interests - Common Stock - Affiliated								2,498,429	22,624,599	0	XXX
000000-00-0	WS LOOKOUT JV, LLC	FT WRIGHT	KY	LOOKOUT CORPORATE CENTER	12/17/1981	3		17,834		50.000	
000000-00-0	50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	INTERNAL TRANSFER	06/08/2004	3		6,509,317		100.000	
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	INTERNAL TRANSFER	06/08/2004	3		6,509,317		100.000	
000000-00-0	100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	INTERNAL TRANSFER	06/08/2004	3		6,509,317		100.000	
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006	3	44,500,000	38,443,204		100.000	
000000-00-0	100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	WSLIC	12/01/2006	3	44,500,000	38,443,204		100.000	
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS,LLC	ROUND ROCK	TX	SUNDANCE HOTEL, LLC	06/25/2008	3		1,406,888		72.520	
000000-00-0	72.52% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	ROUND ROCK	TX	SUNDANCE HOTEL, LLC	06/25/2008	3		1,406,888		72.520	
1899999. Joint Venture Interests - Real Estate - Affiliated								44,500,000	46,377,243	0	XXX
	MSD EUROPEAN OPPORTUNITIES FUND	NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES FUND	06/01/2012	11	10,000,000			1.090	
1999999. Joint Venture Interests - Other - Unaffiliated								10,000,000	0	0	XXX
3999999. Total - Unaffiliated								10,759,243	30,718,592	0	XXX
4099999. Total - Affiliated								46,998,429	69,001,842	0	XXX
4199999 - Totals								57,757,672	99,720,434	0	XXX

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ANNUAL STATEMENT FOR THE YEAR 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 Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income	
	ABRY BROADCAST PARTNERS III LP	BOSTON	MA	ABRY BROADCAST PARTNERS III LP	03/19/1997	12/28/2012	325,756					.0		325,756	325,756				.0	
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	10/31/2012	805,646					.0		805,646	805,646				.0	
	ABRY BROADCAST PARTNERS VI LP	BOSTON	MA	ABRY BROADCAST PARTNERS VI LP	03/26/2008	12/14/2012	1,200,526					.0		1,200,526	1,200,526				.0	
	ABRY ADVANCED SECURITIES FUND LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	12/28/2012	969,444					.0		969,444	969,444				.0	
	ABRY ADVANCED SECURITIES FUND II LP	Caymen Islands	CI	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	09/17/2012	568,823					.0		568,823	568,823				.0	
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	12/27/2012	93,662					.0		93,662	93,662				.0	
	AUDAX III LP	WILMINGTON	DE	AUDAX III LP	11/14/2007	01/13/2012	538,149					.0		538,149	538,149				.0	
	KKR ASSOCIATES LP	NEW YORK	NY	KKR ASSOCIATES LP	10/05/2006	12/28/2012	3,814,582					.0		3,814,582	3,814,582				.0	
	LANDMARK EQUITY PARTNERS III LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS III LP	03/31/1993	12/19/2012	22,374					.0		22,374	22,374				.0	
	LANDMARK EQUITY PARTNERS IV LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP	12/14/1994	04/10/2012	14,850					.0		14,850	14,850				.0	
	LANDMARK PRIVATE EQUITY FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQUITY FUND VIII LP	12/09/1998	12/21/2012	20,723					.0		20,723	20,723				.0	
	MERITAGE PRIVATE EQUITY FUND LP	WILMINGTON	DE	MERITAGE PRIVATE EQUITY FUND LP	09/21/1999	10/29/2012	41,921					.0		41,921	41,921				.0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	UK	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	09/26/2012	610,801					.0		610,801	610,801				.0	
	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	
	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	
	LEXINGTON CAPITAL PARTNERS II LP	WILMINGTON	DE	LEXINGTON CAPITAL PARTNERS II LP	04/08/1998	12/31/2012	101,428					.0		101,428	101,428				.0	
	COMPASS PARTNERS EURO EQ FUND LP	HAMILTON	BERMUDA	COMPASS PARTNERS EURO EQ FUND LP	07/24/1998	09/26/2012	29,927					.0		29,927	29,927				.0	
	PROVIDENCE EQUITY PARTNERS III LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III LP	01/22/1999	12/28/2012	96,676					.0		96,676	96,676				.0	
	PROVIDENCE EQUITY PARTNERS V LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS V LP	04/05/2005	12/28/2012	900,902					.0		900,902	900,902				.0	
	PROVIDENCE EQUITY PARTNERS VI LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VI LP	03/16/2007	12/15/2012	1,916,309					.0		1,916,309	1,916,309				.0	
	VS&A COMMUNICATIONS PARTNERS III LP	WILMINGTON	DE	VS&A COMMUNICATIONS PARTNERS III LP	01/14/1999	03/26/2012	66,131					.0		66,131	66,131				.0	
	BEEKEN PETTY O'KEEFE FUND II LP	CHICAGO	IL	BEEKEN PETTY O'KEEFE FUND II LP	10/31/2005	12/20/2012	382,982					.0		382,982	382,982				.0	
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	12/31/2012	251,539					.0		251,539	251,539				.0	
	CARLYLE RIVERSTONE III LP	WASHINGTON	DC	CARLYLE RIVERSTONE III LP	04/03/2006	12/14/2012	798,157					.0		798,157	798,157				.0	
	SILVER LAKE PARTNERS III LP	WILMINGTON	DE	SILVER LAKE PARTNERS III LP	08/30/2007	12/28/2012	83,068					.0		83,068	83,068				.0	
	APAX EUROPE VII LP	LONDON	UK	APAX EUROPE VII LP	06/25/2007	12/19/2012	146,487					.0		146,487	146,487				.0	
	HILLCREST FUND	Caymen Islands	CI	HILLCREST FUND	01/06/2009	07/23/2012	1,786,378					.0		1,786,378	1,786,378				.0	
	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	
	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	Caymen Islands	CI	DRAPER FISHER JURVETSON GROWTH FUND 2006 LP	07/12/2007	07/27/2012	268,221					.0		268,221	268,221				.0	
	CORSAIR NC LP	NEW YORK	NY	CORSAIR NC LP	05/22/2008	12/21/2012	1,483					.0		1,483	1,483				.0	
	CORSAIR LP	NEW YORK	NY	CORSAIR LP	06/29/2007	07/03/2012	2,019					.0		2,019	2,019				.0	
	CORSAIR IV LP	NEW YORK	NY	CORSAIR IV LP	06/20/2011	12/24/2012	1,309,487					.0		1,309,487	1,309,487				.0	
	HIG BAYSIDE DEBT & LBO II LP	MIAMI	FL	HIG BAYSIDE DEBT & LBO II LP	06/17/2008	11/05/2012	719,776					.0		719,776	719,776				.0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	11/27/2012	293,656					.0		293,656	293,656				.0	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	11/05/2012	584,095					.0		584,095	584,095				.0	
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	11/06/2012	633,880					.0		633,880	633,880				.0	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	11/30/2012	1,157,230					.0		1,157,230	1,157,230				.0	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LU	ROYALTY OPPORTUNITIES	08/30/2011	09/28/2012	376,514					.0		376,514	376,514				.0	
	ENERGY RECAP & RESTRUCT FUND	HOUSTON	TX	ENERGY RECAP & RESTRUCT FUND	10/21/2011	08/02/2012	1,074,345					.0		1,074,345	1,074,345				.0	
	CHAMBERS ENERGY CAPITAL II	HOUSTON	TX	CHAMBERS ENERGY CAPITAL II	07/06/2012	08/31/2012	32,982					.0		32,982	32,982				.0	
1599999	Joint Venture Interests - Common Stock - Unaffiliated						22,557,871	0	0	0	0	0	0	22,557,871	22,557,871	0	0	0	0	0
	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	Caymen Islands	CI	DECHENG CAPITAL CHINA LIFE SCIENCES FUND I	01/26/2012	09/10/2012	368,634					.0		368,634	368,634				.0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S III LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S III LP	12/08/2000	11/08/2012	11,978,526					.0		11,978,526	11,978,526				.0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S VI LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S VI LP	10/25/2007	12/12/2012	3,150,000					.0		3,150,000	3,150,000				.0	
	TRI-STATE GROWTH CAPITAL FUND LP	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FUND LP	11/30/2001	12/11/2012	250,000					.0		250,000	250,000				.0	
	FORT WASHINGTON OPPORTUNITIES FUND II LP	CINCINNATI	OH	FORT WASHINGTON OPPORTUNITIES FUND II LP	12/12/2008	11/16/2012	1,466,897					.0		1,466,897	1,466,897				.0	
	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTOR'S II LP	12/23/1999	12/16/2012	7,251,994					.0		7,251,994	7,251,994				.0	
	FORT WASHINGTON PRIVATE EQUITY INVESTORS IV LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTORS IV LP	11/29/2004	12/10/2012	5,178,659					.0		5,178,659	5,178,659				.0	
	FORT WASHINGTON PRIVATE EQUITY INVESTORS V LP	CINCINNATI	OH	FORT WASHINGTON PRIVATE EQUITY INVESTORS V LP	05/15/2006	02/06/2012	2,997,039					.0		2,997,039	2,997,039				.0	

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ANNUAL STATEMENT FOR THE YEAR 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 Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 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
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	FORT WASHINGTON PE INVEST VII LP WSL PARTNERS LP	CINCINNATI CINCINNATI	OH OH	FORT WASHINGTON PE INVEST VII LP WSL PARTNERS LP	07/23/2010 11/14/2003	10/01/2012 05/03/2012	680,561 5,183,414							680,561 5,183,414	680,561 5,183,414			0 0	0 0
1699999. Joint Venture Interests - Common Stock - Affiliated																			
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	Return of Capital Distribution	12/01/2006	12/13/2012	154,529,969								34,061,775			0	0
000000-00-0	QUEEN CITY SQUARE, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	Return of Capital Distribution	06/08/2004	12/28/2012	(2,707,693)								7,533,853			0	0
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	Return of Capital Distribution	04/24/1997	11/15/2012	1,224,285								9,539			0	0
000000-00-0	PCE L.P. 41.90% PARTNERSHIP INTEREST LIMITED PARTNERSHIP	ATLANTA	GA	LANE PCE LLC	04/03/2008	05/04/2012	6,572,109								11,459,304			0	0
000000-00-0	BOSTON CAP. CORP. TAX CREDIT FUND III 13.34% PARTNERSHIP INTEREST LIMITED PARTNERSHIP	VARIOUS	MA	Return of Capital Distribution	09/13/1994	07/02/2012	539,258								1,063,586			0	0
000000-00-0	CINCINNATI NEW MARKET FUND 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	Return of Capital Distribution	01/21/2005	03/02/2012	7,555,705								1,361,138			0	0
000000-00-0	CANAL SENATE APARTMENTS, LLC 100.00% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	INDIANAPOLIS	IN	INTERNAL TRANSFER-WISREH	01/09/2012	06/01/2012		580,583				580,583		44,883,017			0	0	221,967
1899999. Joint Venture Interests - Real Estate - Affiliated																			
	W&S OPERATING HOLDINGS, LLC	CINCINNATI	OH	W&S OPERATING HOLDINGS, LLC	12/01/2006	12/19/2012	1,000,000	580,583	0	0	0	580,583	0	44,883,017	55,489,195	0	0	0	221,967
2099999. Joint Venture Interests - Other - Affiliated																			
							1,000,000	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0	0
3999999. Total - Unaffiliated																			
							22,557,871	0	0	0	0	0	22,557,871	22,557,871	0	0	0	0	0
4099999. Total - Affiliated																			
							207,219,357	580,583	0	0	0	580,583	0	84,388,741	94,994,919	0	0	0	221,967
4199999 - Totals																			
							229,777,228	580,583	0	0	0	580,583	0	106,946,612	117,552,790	0	0	0	221,967

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-FM-1	OPIC VRDN				1	3,379,311	100.0000	3,379,311	3,379,311	3,379,311	0	0	0	0	0.170	0.207	MJSD	268	3,815	05/10/2011	03/15/2017
912810-FM-5	U S TREASURY				1	3,251,250	154.3130	4,629,375	3,000,000	3,192,642	(6,401)	0	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912828-EN-6	U S TREASURY	.SD			1	536,777	111.8050	559,024	500,000	514,684	(4,799)	0	0	0	4.500	3.416	MN	2,921	22,500	01/29/2008	11/15/2015
912828-OS-2	U S TREASURY				1	111,135	100.7770	110,855	100,000	110,613	(420)	0	0	0	0.750	0.365	JD	39	825	10/03/2011	06/15/2014
912828-TS-9	U S TREASURY	.SD			1	39,939,063	99.7810	39,912,480	40,000,000	39,941,741	0	2,679	0	0	0.625	0.656	MS	63,187	0	10/05/2012	09/30/2017
912828-TU-4	U S TREASURY				1	12,996,954	100.0160	13,002,029	13,000,001	12,998,346	0	1,392	0	0	0.250	0.325	AO	5,536	0	11/07/2012	10/31/2014
912828-TU-4	U S TREASURY	LS			1	3,099,272	100.0160	3,100,483	3,099,999	3,099,604	0	332	0	0	0.250	0.325	AO	1,320	0	11/07/2012	10/31/2014
912828-TW-0	U S TREASURY				1	6,001,406	100.2890	6,017,346	6,000,000	6,002,059	0	652	0	0	0.750	0.818	AO	7,665	0	10/31/2012	10/31/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						69,315,168	XXX	70,710,903	69,089,311	69,239,000	0	(6,565)	0	0	XXX	XXX	XXX	105,280	214,640	XXX	XXX
36176F-2C-1	G2 #765171		2		1	31,539,610	114.6370	33,225,378	28,983,195	30,971,197	0	(567,916)	0	0	4.660	2.841	MON	112,551	1,368,295	11/01/2012	12/27/2061
36176F-Z9-2	G2 #765168		2		1	6,599,971	114.0390	6,991,714	6,131,012	6,478,804	0	(122,092)	0	0	4.615	2.954	MON	23,579	284,172	12/01/2012	11/22/2061
36176R-A9-3	G2 #773432		2		1	1,131,822	114.1770	1,160,749	1,016,626	1,115,436	0	(16,387)	0	0	4.506	2.029	MON	27,731	0	12/01/2012	01/20/2062
36179D-B6-6	GN # AC3661		2		1	2,002,500	101.4360	2,028,718	2,000,000	2,002,495	0	(5)	0	0	2.640	2.630	MON	4,400	0	11/28/2012	01/15/2033
36202K-N5-0	G2 # 8512		2		1	8,370	104.7530	8,482	8,097	7,498	0	0	0	3.500	5.953	MON	24	283	05/27/2003	06/15/2019	
36202K-UV-5	G2 # 8696		2		1	26,643	103.9190	26,914	25,899	24,063	0	86	0	0	1.750	3.704	MON	38	426	06/13/2003	09/20/2025
36203C-HE-9	GNMA # 345157		2		1	20,594	113.8540	26,161	22,978	21,060	0	49	0	0	6.500	10.022	MON	124	1,494	11/14/1994	01/15/2024
36203C-ZE-5	GNMA # 345541		2		1	30,591	115.5340	39,432	34,130	31,276	0	72	0	0	6.500	10.019	MON	185	2,218	11/14/1994	02/15/2024
36203D-J4-3	GNMA # 345983		2		1	14,741	113.5100	18,669	16,447	15,078	0	36	0	0	6.500	10.023	MON	89	1,069	11/14/1994	12/15/2023
36203D-JE-1	GNMA # 345961		2		1	19,727	113.8040	25,047	22,009	20,182	0	48	0	0	6.500	10.022	MON	119	1,431	11/14/1994	11/15/2023
36203D-JL-5	GNMA # 345967		2		1	17,580	113.6660	23,389	20,577	18,154	0	61	0	0	6.500	11.695	MON	111	1,338	12/13/1994	11/15/2023
36203D-M2-3	GNMA # 346077		2		1	12,600	112.8710	15,866	14,057	12,882	0	30	0	0	6.500	10.016	MON	76	914	11/14/1994	02/15/2024
36203D-MZ-0	GNMA # 346076		2		1	31,444	113.7290	41,856	36,804	32,450	0	107	0	0	6.500	11.691	MON	199	2,392	12/13/1994	01/15/2024
36203K-7M-0	GNMA # 352000		2		1	35,655	114.8790	45,696	39,777	36,469	0	86	0	0	6.500	10.018	MON	215	2,586	11/14/1994	12/15/2023
36203K-KX-1	GNMA # 351410		2		1	14,555	113.7290	19,143	16,832	14,987	0	46	0	0	6.500	11.264	MON	91	1,094	12/13/1994	01/15/2024
36203L-4H-2	GNMA # 352824		2		1	194,242	113.6660	256,357	225,535	199,986	0	604	0	0	6.500	11.400	MON	1,222	14,660	12/13/1994	04/15/2024
36203L-S5-2	GNMA # 352540		2		1	235,707	113.5100	308,750	272,003	242,618	0	732	0	0	6.500	11.186	MON	1,473	17,680	01/12/1995	01/15/2024
36203M-B5-8	GNMA # 352960		2		1	15,573	115.5340	20,075	17,376	15,912	0	35	0	0	6.500	10.017	MON	94	1,129	11/14/1994	05/15/2024
36203M-JM-3	GNMA # 353168		2		1	20,914	113.6660	26,522	23,333	21,391	0	50	0	0	6.500	10.021	MON	126	1,517	11/14/1994	12/15/2023
36203N-6L-7	GNMA # 354675		2		1	8,894	113.6660	11,280	9,924	9,101	0	22	0	0	6.500	10.025	MON	54	645	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714		2		1	13,641	113.6660	17,300	15,220	13,953	0	33	0	0	6.500	10.023	MON	82	989	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350		2		1	8,816	113.8540	11,199	9,837	9,019	0	22	0	0	6.500	10.024	MON	53	639	11/14/1994	11/15/2023
36203S-4J-8	GNMA 30 YR # 358235		2		1	1,127	114.8790	1,503	1,308	1,163	0	4	0	0	6.500	11.412	MON	7	85	12/13/1994	09/15/2023
36203U-Z7-0	GNMA 30 YR # 359966		2		1	46,555	113.9790	61,367	53,840	47,951	0	148	0	0	6.500	11.266	MON	292	3,500	12/13/1994	12/15/2023
36203V-NW-4	GNMA 30 YR # 361405		2		1	12,915	113.6660	16,378	14,409	13,204	0	30	0	0	6.500	10.019	MON	78	937	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574		2		1	8,055	113.8540	10,231	8,986	8,239	0	19	0	0	6.500	10.018	MON	49	584	11/14/1994	12/15/2023
36204A-VJ-1	GNMA 30 YR # 364317		2		1	41,714	114.8790	55,641	48,434	43,049	0	144	0	0	6.500	11.414	MON	262	3,148	12/13/1994	08/15/2023
36204C-6Z-9	GNMA 30 YR # 366388		2		1	34,598	113.7290	43,865	38,569	35,383	0	83	0	0	6.500	9.993	MON	209	2,507	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR # 366389		2		1	18,578	113.9160	23,613	20,728	18,998	0	44	0	0	6.500	10.022	MON	112	1,347	11/14/1994	01/15/2024
36204D-HIT-3	GNMA 30 YR # 366770		2		1	33,949	115.5340	45,360	39,261	34,918	0	102	0	0	6.500	11.258	MON	213	2,552	12/13/1994	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830		2		1	13,538	113.7290	18,021	15,846	13,976	0	47	0	0	6.500	11.693	MON	86	1,030	12/13/1994	12/15/2023
36204H-HF-0	GNMA # 370230		2		1	12,397	115.5340	15,980	13,832	12,677	0	30	0	0	6.500	10.022	MON	75	899	11/14/1994	01/15/2024
36204H-OF-0	GNMA # 370454		2		1	17,747	114.8790	22,744	19,798	18,152	0	43	0	0	6.500	10.018	MON	107	1,287	11/14/1994	12/15/2023
36204J-B2-1	GNMA # 370957		2		1	34,213	113.8040	43,437	38,168	34,994	0	82	0	0	6.500	10.018	MON	207	2,481	11/14/1994	12/15/2023
36204J-KH-8	GNMA # 371196		2		1	31,278	114.8790	40,089	34,896	31,992	0	75	0	0	6.500	10.021	MON	189	2,268	11/14/1994	12/15/2023
36204J-KN-5	GNMA # 371201		2		1	36,494	113.8540	46,357	40,717	37,328	0	88	0	0	6.500	10.021	MON	221	2,647	11/14/1994	12/15/2023
36204J-L2-0	GNMA # 371245		2		1	97,434	113.6350	127,768	112,437	100,290	0	303	0	0	6.500	11.186	MON	609	7,308	01/12/1995	01/15/2024
36204J-L7-9	GNMA # 371250		2		1	57,509	113.8540	75,722	66,509	59,217	0	181	0	0	6.500	11.264	MON	360	4,323	12/13/1994	01/15/2024
36204K-5W-9	GNMA # 372661		2		1	89,128	115.5340	118,830	102,852	91,741	0	277	0	0	6.500	11.186	MON	557	6,685	01/12/1995	01/15/2024
36204K-DN-0	GNMA # 371909		2		1	101,326	113.6660	133,197	117,182	104,305	0	315	0	0	6.500	11.262	MON	6			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204R-YP-7	GNMA 30 YR # 377918			2	1	26,319	113.6660	34,597	30,438	27,101	.0	.83	.0	.0	6.500	11.264	MON	165	1,978	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919			2	1	59,958	115.5340	80,433	69,618	61,785	.0	.194	.0	.0	6.500	11.405	MON	377	4,525	12/13/1994	01/15/2024
36204U-JJ-6	GNMA 30 YR # 380175			2	1	5,076	113.8540	6,683	5,870	5,228	.0	.16	.0	.0	6.500	11.266	MON	32	382	12/13/1994	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590			2	1	99,944	113.6660	131,904	116,045	102,899	.0	.311	.0	.0	6.500	11.400	MON	629	7,543	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456			2	1	84,278	113.9790	110,851	97,256	86,701	.0	.255	.0	.0	6.500	11.183	MON	527	6,322	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433			2	1	49,399	113.9790	65,115	57,129	50,851	.0	.154	.0	.0	6.500	11.262	MON	309	3,713	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434			2	1	43,034	113.9790	56,725	49,768	44,299	.0	.134	.0	.0	6.500	11.262	MON	270	3,235	12/13/1994	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599			2	1	31,597	115.5340	42,727	36,982	32,587	.0	.105	.0	.0	6.500	11.688	MON	200	2,404	12/13/1994	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624			2	1	18,331	118.4780	22,584	19,070	18,479	.0	.14	.0	.0	7.500	8.694	MON	119	1,430	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194			2	1	66,039	115.5340	88,237	76,373	67,981	.0	.205	.0	.0	6.500	11.262	MON	414	4,964	12/13/1994	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073			2	1	37,355	115.5340	50,514	43,722	38,515	.0	.122	.0	.0	6.500	11.686	MON	237	2,842	12/13/1994	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054			2	1	18,738	115.5340	25,339	21,932	19,320	.0	.61	.0	.0	6.500	11.686	MON	119	1,425	12/13/1994	04/15/2024
36205L-SZ-9	GNMA 30 YR # 394264			2	1	15,808	115.5340	21,376	18,502	16,303	.0	.52	.0	.0	6.500	11.688	MON	100	1,203	12/13/1994	03/15/2024
36207N-D4-3	GNMA # 436723			2	1	300,082	119.7400	346,290	289,202	298,382	.0	(197)	.0	.0	7.500	6.459	MON	1,808	21,690	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591			2	1	224,115	119.6080	261,896	218,961	223,495	.0	(5)	.0	.0	7.000	6.298	MON	1,277	15,327	08/01/2001	09/15/2028
36215J-JR-5	GNMA 30 YR # 136272			2	1	4,204	100.4640	4,318	4,298	4,259	.0	.8	.0	.0	10.000	10.663	MON	36	430	09/09/1987	10/15/2015
362165-AQ-5	GNMA 30 YR # 183715			2	1	5,367	100.4010	5,550	5,528	5,455	.0	.7	.0	.0	9.000	9.815	MON	41	498	09/12/1989	11/15/2016
362166-RY-8	GNMA 30 YR # 185103			2	1	1,714	100.4810	1,725	1,717	1,712	.0	.0	.0	.0	10.000	10.155	MON	14	172	09/19/1988	09/15/2018
36216T-7L-8	GNMA 30 YR # 174699			2	1	1,915	100.4810	1,880	1,871	1,889	.0	(2)	.0	.0	10.000	9.559	MON	16	187	10/17/1988	10/15/2018
36216W-HB-2	GNMA 30 YR # 176726			2	1	23,197	104.4110	23,966	22,954	23,030	.0	(22)	.0	.0	10.000	9.860	MON	191	2,295	11/14/1988	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484			2	1	29,106	113.5100	38,669	34,066	30,046	.0	.100	.0	.0	6.500	11.693	MON	185	2,214	12/13/1994	12/15/2023
362180-EN-7	GNMA 30 YR # 236941			2	1	7,576	100.4430	7,825	7,790	7,674	.0	.3	.0	.0	9.500	10.282	MON	62	740	05/10/1988	05/15/2018
36218C-EL-5	GNMA 30 YR # 218039			2	1	11,120	100.4410	11,468	11,418	11,267	.0	.5	.0	.0	9.500	10.247	MON	90	1,085	09/14/1987	08/15/2017
36218E-AG-2	GNMA 30 YR # 219732			2	1	14,188	100.4780	14,706	14,636	14,409	.0	.37	.0	.0	10.000	10.886	MON	122	1,464	10/19/1987	09/15/2017
36218L-PK-5	GNMA 30 YR # 225226			2	1	10,204	100.4730	10,576	10,527	10,361	.0	.24	.0	.0	10.000	10.886	MON	88	1,053	10/19/1987	10/15/2017
36218P-VII-3	GNMA 30 YR # 228429			2	1	4,593	100.4940	4,715	4,691	4,629	.0	.1	.0	.0	10.500	11.162	MON	41	493	06/19/1989	06/15/2019
36219G-EB-7	GNMA 30 YR # 248630			2	1	7,323	100.4820	7,190	7,155	7,223	.0	(16)	.0	.0	10.000	9.559	MON	60	716	10/17/1988	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594			2	1	11,133	114.0400	13,255	11,623	11,367	.0	.6	.0	.0	9.500	10.662	MON	92	1,104	08/09/1988	05/15/2018
36219P-MM-2	GNMA 30 YR # 255173			2	1	6,579	100.5060	6,732	6,698	6,620	.0	.4	.0	.0	10.500	11.083	MON	59	703	06/19/1989	06/15/2019
36219S-CA-5	GNMA 30 YR # 257565			2	1	5,814	100.5180	5,950	5,919	5,852	.0	.4	.0	.0	10.500	11.084	MON	52	622	06/19/1989	03/15/2019
36219S-Z7-7	GNMA 30 YR # 258266			2	1	2,218	100.4820	2,196	2,185	2,197	.0	(2)	.0	.0	10.000	9.751	MON	18	219	08/20/1990	11/15/2018
36219X-GU-6	GNMA 30 YR # 262211			2	1	5,351	100.4810	5,410	5,384	5,357	.0	.1	.0	.0	10.000	10.265	MON	45	538	09/19/1988	09/15/2018
36219Y-Q7-4	GNMA 30 YR # 263378			2	1	2,975	101.7970	3,043	2,989	2,976	.0	.0	.0	.0	10.000	10.225	MON	25	299	10/17/1988	10/15/2018
36220G-4F-6	GNMA 30 YR # 278122			2	1	13,751	100.4830	14,947	14,875	14,224	.0	.60	.0	.0	10.000	12.111	MON	124	1,487	06/19/1989	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323			2	1	7,035	100.4110	7,273	7,243	7,114	.0	.5	.0	.0	9.000	9.793	MON	54	652	03/13/1990	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140			2	1	14,202	102.1370	15,075	14,760	14,348	.0	.15	.0	.0	7.500	8.676	MON	92	1,107	07/12/1994	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081			2	1	70,105	113.6460	82,802	72,860	70,800	.0	.70	.0	.0	7.500	8.674	MON	455	5,464	07/12/1994	05/15/2022
36224J-5I-8	GNMA 30 YR # 330361			2	1	4,828	100.6280	5,049	5,018	4,872	.0	.4	.0	.0	7.500	8.671	MON	31	376	07/12/1994	01/15/2023
36224R-KG-8	GNMA 30 YR # 336095			2	1	30,088	113.6350	38,144	33,567	30,781	.0	.73	.0	.0	6.500	10.021	MON	182	2,182	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM # 80147			2	1	17,142	103.7690	17,281	16,653	15,592	.0	.58	.0	.0	2.000	2.977	MON	28	335	06/13/2003	12/20/2027
36225C-FM-3	GNMA ARM # 80171			2	1	15,910	103.8860	16,224	15,617	14,309	.0	.75	.0	.0	1.625	2.876	MON	21	293	09/08/2003	02/20/2028
36296L-4X-5	GNMA 694838			2	1	7,653,384	111.5940	7,754,350	6,948,728	7,399,432	.0	(253,615)	.0	.0	5.602	2.306	MON	32,439	397,081	11/01/2012	11/20/2059
0299999.	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					52,265,275	XXX	55,384,332	48,779,886	51,369,357	0	(952,232)	0	0	XXX	XXX	XXX	197,424	2,324,971	XXX	XXX
0599999.	Total - U.S. Government Bonds					121,580,443	XXX	126,095,235	117,869,197	120,608,357	0	(958,797)	0	0	XXX	XXX	XXX	302,704	2,539,611	XXX	XXX
063679-BV-5	BANK OF MONTREAL	LS	A		1FE	2,288,751	105.6130	2,376,281	2,250,000	2,269,383	.0	(7,679)	.0	.0	2.850	2.482	JD	3,919	64,125	06/02/2010	06/09/2015
063679-BV-5	BANK OF MONTREAL		A		1FE	3,750,000	105.6130	3,960,469	3,750,000	3,750,000	.0	.0	.0	.0	2.850	2.500	JD	6,531	106,875	06/02/2010	06/09/2015
13606Y-CW-4	CANADIAN IMP BANK CD		L		1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	1.070	1.008	FMAN	2,615	12,005	02/01/2012	02/03/2014
448814-ED-1	HYDRO-QUEBEC		A		1FE	8,422,400	100.6060	8,048,448	8,000,000	8,001,964	.0	(41,799)	.0	.0	8.000	7.455	FA	266,667	640,000	07/07/1995	02/01/2013
448814-EJ-8	HYDRO-QUEBEC		A		1FE	4,945,200	146.8860	5,875,428	4,000,000	4,785,400	.0	(47,154)	.0	.0	8.050	5.701	JJ	155,633	32		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0699999	Subtotal - Bonds - All Other Governments - Issuer Obligations					44,052,822	XXX	45,808,309	42,500,000	43,545,928	0	(99,070)	0	0	XXX	XXX	XXX	729,670	2,301,880	XXX	XXX
1099999	Total - All Other Government Bonds					44,052,822	XXX	45,808,309	42,500,000	43,545,928	0	(99,070)	0	0	XXX	XXX	XXX	729,670	2,301,880	XXX	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AK-2	CEDAR CLIFF OHIO LOC SCH DIST				1FE	7,910,000	121.4960	9,610,334	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
3133MU-DV-4	FHDN				1	10,138,550	121.3340	12,133,360	10,000,000	10,058,309	0	(10,432)	0	0	5.375	5.236	MN	68,681	537,500	07/31/2003	11/15/2017
313586-UV-9	FNMA				1	5,380,800	124.2500	6,212,500	5,000,000	5,096,831	0	(26,186)	0	0	8.200	7.500	MS	126,417	410,000	02/11/1993	03/10/2016
3137EA-CR-8	FHLMC		SD		1	4,990,145	101.3440	5,067,205	5,000,000	4,996,240	0	3,197	0	0	1.375	1.441	FA	24,063	68,750	02/03/2011	02/25/2014
454622-QJ-3	IN BD BK				1FE	2,000,000	103.2710	2,065,420	2,000,000	2,000,000	0	0	0	0	5.510	5.509	JJ	50,814	110,200	12/04/2003	07/15/2018
582112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION				1FE	3,000,000	100.3740	3,011,220	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	31,359	0	08/02/2012	07/01/2024
583336-AG-3	MIAMI DADE CNTY FLA INDL IMX POLLUTION				2FE	7,594,373	104.6970	7,616,707	7,275,000	7,463,828	0	(80,313)	0	0	4.000	2.800	AO	72,750	291,000	05/06/2011	04/01/2015
60416Q-FT-6	MIN HSG FIN AGY				1	5,969,265	101.0390	6,031,285	5,969,265	5,969,265	0	0	0	0	2.600	2.614	MON	12,933	40,094	08/01/2012	09/01/2042
677519-UG-3	OHIO ST DEV ASSIST INNOV				1FE	3,000,000	101.1520	3,034,560	3,000,000	3,000,000	0	0	0	0	5.320	5.318	AO	39,900	159,600	07/21/2003	10/01/2018
686053-DF-3	OREGON SCH BRDS ASSN SCHOOL DISTRICT				1FE	2,050,000	117.2570	2,403,769	2,050,000	2,050,000	0	0	0	0	5.223	5.223	JD	297	107,072	02/06/2004	06/30/2018
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA				1FE	2,240,000	102.5590	2,297,322	2,240,000	2,240,000	0	0	0	0	2.200	2.700	JD	21,504	0	08/15/2012	06/01/2022
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA				1FE	2,550,000	102.2840	2,608,242	2,550,000	2,550,000	0	0	0	0	3.100	3.100	JD	28,107	0	08/15/2012	06/01/2024
73419P-AA-4	PORT OF GREATER CINCINNATI DEV OCS LEASE SERIES A				2	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	5.870	5.870	JD	489	5,870	12/17/2008	12/01/2039
835574-BS-2	SONOMA CNTY CALIF PENSION OBLI				1FE	3,000,000	109.8170	3,294,510	3,000,000	3,000,000	0	0	0	0	4.660	4.660	JD	11,650	139,800	05/14/2003	12/01/2017
915137-SR-0	UNIVERSITY OF TEXAS				1FE	1,856,440	118.4990	2,369,980	2,000,000	1,861,517	0	3,557	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					61,779,573	XXX	67,856,414	61,094,265	61,295,990	0	(110,177)	0	0	XXX	XXX	XXX	564,999	2,443,530	XXX	XXX
3128NB-YF-9	FGLMC # G13178				2	5,569,832	107.2440	5,801,987	5,410,066	5,553,338	0	(5,171)	0	0	5.000	3.801	MON	22,542	270,503	08/07/2009	06/01/2023
3128NB-YE-1	FGLMC # G13209				2	3,494,108	107.2440	3,593,605	3,350,859	3,470,506	0	(4,235)	0	0	5.000	3.415	MON	13,962	167,543	08/13/2009	07/01/2023
3128MT-PK-8	FGCI # H01326				2	1,801,496	107.3090	1,943,038	1,810,691	1,801,740	0	31	0	0	5.500	5.755	MON	8,299	99,588	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC # J10378				2	4,441,767	107.6510	4,686,392	4,353,340	4,433,758	0	(2,290)	0	0	4.500	3.671	MON	16,325	195,900	08/05/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358				2	11,550,938	107.6510	12,149,880	11,286,413	11,527,156	0	(6,801)	0	0	4.500	3.551	MON	42,324	507,889	08/04/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361				2	5,184,007	106.4010	5,397,940	5,073,228	5,174,012	0	(2,858)	0	0	4.500	3.613	MON	19,025	228,295	07/29/2009	07/01/2024
3128PQ-OX-2	FGLMC # J11370				2	5,977,039	105.7520	6,181,282	5,845,068	5,966,343	0	(3,744)	0	0	4.500	3.093	MON	19,484	233,803	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137				2	3,908,296	106.4010	4,005,728	3,764,765	3,898,526	0	(3,295)	0	0	4.500	2.998	MON	14,118	169,414	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247				2	2,872,790	106.4010	2,883,645	2,710,180	2,866,167	0	(3,987)	0	0	4.500	2.139	MON	10,163	121,958	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293				2	3,988,711	106.4010	4,002,602	3,761,826	3,979,468	0	(5,565)	0	0	4.500	2.128	MON	14,107	169,282	10/17/2011	05/01/2025
3128PT-UT-0	FGLMC #J14194				2	7,016,377	105.0670	7,587,649	7,221,745	7,025,665	0	3,485	0	0	3.000	4.135	MON	18,054	216,652	03/04/2011	01/01/2026
31290K-CU-1	FHLMC # 554583				2	85,142	108.1180	93,344	86,335	85,198	0	8	0	0	9.500	9.760	MON	8,202	01,300	01/30/1991	02/01/2021
31292G-C4-6	FHLMC # C00091				2	10,271	116.5530	12,276	10,532	10,348	0	13	0	0	9.000	9.703	MON	79	948	12/09/1991	12/01/2021
31292S-AF-7	FG C09006				2	10,937,607	104.6470	11,055,512	10,564,546	10,931,801	0	(5,805)	0	0	3.000	1.953	MON	26,411	105,645	07/27/2012	07/01/2042
31294M-NP-2	FGLMC E03098				2	2,528,572	104.7240	2,605,279	2,487,757	2,527,436	0	(1,136)	0	0	2.500	1.829	MON	5,183	41,463	04/05/2012	03/01/2027
31294M-NO-0	FGLMC E03099				2	2,282,005	104.5520	2,348,455	2,246,206	2,281,007	0	(998)	0	0	2.500	1.847	MON	4,680	37,437	04/05/2012	03/01/2027
31295V-EC-0	FHLMC # A00131				2	2,924	115.0590	3,366	2,925	2,920	0	(1)	0	0	9.500	9.613	MON	23	278	01/07/1991	11/01/2020
31295V-EF-3	FHLMC # A00134				2	257	101.6730	262	257	257	0	0	0	0	9.500	9.616	MON	2	24	01/07/1991	12/01/2020
31295V-EH-9	FHLMC # A00136				2	456	101.6580	464	457	456	0	0	0	0	9.500	9.617	MON	4	43	01/07/1991	12/01/2020
31295V-EJ-5	FHLMC # A00137				2	1,033	100.4370	1,038	1,033	1,031	0	0	0	0	9.500	9.611	MON	8	98	01/07/1991	12/01/2020
31295V-UV-0	FHLMC # A00596				2	8,148	117.6550	9,830	8,355	8,213	0	11	0	0	9.000	9.704	MON	63	752	12/09/1991	05/01/2021
3132GV-KV-3	FG O09908				2	27,787,011	104.6470	28,182,249	26,930,699	27,773,651	0	(13,360)	0	0	3.000	2.052	MON	67,327	269,307	07/27/2012	08/01/2042
313401-H4-6	FHLMC # 360043				2	8,767	117.4140	10,145	8,640	8,667	0	(13)	0	0	10.000	9.445	MON	72	864	12/06/1990	12/01/2018
313401-P8-8	FHLMC # 360064				2	3,312	117.6220	3,839	3,264	3,276	0	(4)	0	0	10.000	9.446	MON	27	326	12/06/1990	07/01/2019
313401-Q6-1	FHLMC # 360070				2	2,774	117.4130	2,707	2,306	2,276	0	0	0	0	9.500	9.761	MON	18	219	01/30/1991	07/01/2019
313401-V8-1	FHLMC # 360103				2	5,794	117.9040	6,927	5,875	5,798	0	1	0	0	9.500	9.760	MON	47	558	01/30/1991	05/01/2020
313602-PQ-1	FNMA - CMO 1989-17-E				2	18,022	104.6860	18,463	17,637	17,556	0	(40)	0	0	10.400	10.117	MON	153	1,834	04/13/1990	04/25/2019
313602-YQ-1	FNMA - CMO 1989-44 44-H				2	33,828	111.8880	39,350	35,169	34,652	0	43	0	0	9.000	9.667	MON	264	3,165	07/21/1989	07/25/2019
313614-4B-2	FNMA # 050318				2	4,852	118.8260	5,769	4,855	4,840	0	(1)	0	0	10.000	10.056	MON	40	486	01/09/1991	07/01/20

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A5-3Z-7	FNR 2012-51 TP			2	1	1,069,375	108.2540	1,082,544	1,000,000	1,064,844	0	(4,531)	0	0	3.500	2.546	MON	2,917	17,500	05/31/2012	03/25/2041
3136AB-WF-3	FNR 2012-99 YG			2	1	10,264,112	102.9600	10,288,238	10,288,238	10,277,546	0	13,434	0	0	2.500	1.942	MON	83,270	0	08/15/2012	05/25/2042
3136AB-DK-6	FNR 2012-147 TG			2	1	5,163,281	103.3560	5,167,790	5,000,000	5,163,054	0	(228)	0	0	2.500	1.897	MON	10,417	0	12/14/2012	12/28/2032
31374S-Y4-7	FNMA # 323031			2	1	1,752,094	111.7310	1,937,021	1,733,646	1,749,535	0	(299)	0	0	6.000	5.573	MON	8,668	104,019	04/30/2003	04/01/2028
3137A2-YK-1	FHR 3763 JM			2	1	6,885,156	107.7890	7,545,230	7,000,000	6,910,036	0	12,445	0	0	4.000	4.280	MON	23,333	280,000	01/28/2011	12/15/2038
3137A6-6S-6	FHR 3798 AY			2	1	1,609,453	107.1800	1,607,694	1,500,000	1,598,622	0	(10,831)	0	0	3.500	2.189	MON	4,375	30,625	05/15/2012	01/15/2026
3137A7-JJ-5	FHLMC K701 A2			2	1	7,069,916	112.3440	7,864,108	7,000,000	7,047,690	0	(12,435)	0	0	3.882	3.694	MON	22,645	271,740	02/18/2011	11/25/2017
3137AD-U9-6	FHR 3891 DK			2	1	7,961,595	105.6640	7,936,344	7,510,939	8,015,033	0	53,438	0	0	4.500	2.249	MON	28,166	112,664	08/28/2012	12/15/2040
3137AJ-JZ-8	FHMS 3962 KD			2	1	4,747,472	106.9070	4,897,815	4,581,397	4,692,525	0	(54,947)	0	0	3.000	0.877	MON	11,453	68,721	05/31/2012	10/15/2026
3137AN-NF-8	FHR 4034 GB			2	1	8,789,073	113.2950	8,649,326	7,634,374	8,730,066	0	(59,007)	0	0	4.500	2.441	MON	28,629	143,145	07/13/2012	04/15/2032
3137AW-TR-6	FHR 4144 P			2	1	5,111,719	103.5160	5,175,805	5,000,000	5,111,719	0	(179)	0	0	2.500	2.032	MON	10,417	0	12/14/2012	12/15/2042
31381P-LL-0	FNMA # 466887			2	1	9,668,906	108.4750	10,476,839	9,658,342	9,662,005	0	(4,480)	0	0	3.060	2.984	MON	25,450	300,471	05/19/2011	12/01/2017
3138E0-YE-3	FNMA # AJ7908			2	1	13,101,630	105.6280	14,246,435	13,487,354	13,113,208	0	7,247	0	0	3.000	4.114	MON	33,718	404,621	11/15/2011	01/01/2027
3138E2-ES-0	FNMA # AJ9155			2	1	7,801,588	105.6280	8,112,686	7,680,424	7,799,039	0	(2,549)	0	0	3.000	2.308	MON	19,201	38,602	09/14/2012	12/01/2026
3138LS-ZK-9	FNCI A02545			2	1	13,031,574	104.6460	13,372,675	12,778,989	13,024,885	0	(6,689)	0	0	2.500	1.723	MON	26,623	186,360	04/25/2012	05/01/2027
31392J-TL-3	FNR 2003-20 MZ			2	1	8,409,654	114.9370	10,101,811	8,789,029	8,551,168	0	49,830	0	0	5.750	6.360	MON	42,114	489,975	12/01/2012	03/25/2033
31392Z-ZY-7	FHR 2528 HN			2	1	305,026	106.7420	306,033	286,704	299,998	0	(1,479)	0	0	5.000	2.194	MON	1,195	14,335	12/02/2009	11/15/2017
31393U-A6-0	FNI 2003-W19 1A7			2	1	5,378,516	110.8420	5,542,090	5,000,000	5,264,406	0	3,661	0	0	5.620	4.601	MON	23,417	281,000	12/10/2009	11/25/2033
31393U-AK-9	FNI 2003-W17 1A7			2	1	10,868,750	116.4100	11,641,000	10,000,000	10,632,305	0	14,930	0	0	5.750	4.656	MON	47,917	575,000	12/04/2009	08/25/2033
31394R-VH-6	FHLMC 2758 ZG			2	1	7,822,994	114.5190	9,254,938	8,081,588	7,929,107	0	34,068	0	0	5.500	5.962	MON	37,041	431,524	12/01/2012	04/15/2033
31396G-JN-2	FHR 3104 BY			2	1	6,239,889	113.3880	6,202,985	5,470,588	6,084,936	0	(148,534)	0	0	5.500	2.474	MON	25,074	300,882	12/13/2011	01/15/2026
31396Q-AB-5	FNR 2009-37 KA			2	1	3,851,997	105.1880	3,880,824	3,689,431	3,796,849	0	(14,377)	0	0	4.000	2.227	MON	12,298	147,577	12/09/2009	03/25/2024
31397F-L9-1	FHR 3284 CA			2	1	261,714	105.7480	259,447	245,345	245,345	0	(2,328)	0	0	5.000	3.348	MON	1,022	12,267	12/02/2009	10/15/2021
31397M-N3-7	FNR 2008-95 AD			2	1	3,329,512	105.2880	3,318,401	3,151,734	3,263,908	0	(17,108)	0	0	4.500	2.089	MON	11,819	141,828	12/02/2009	12/25/2023
31397O-T2-4	FNR 2010-157 NA			2	1	3,844,543	104.5070	3,959,674	3,788,894	3,822,249	0	(11,424)	0	0	3.500	3.140	MON	11,051	132,611	01/10/2011	03/25/2037
31398C-KT-0	FHR 3530 A			2	1	2,347,309	106.1940	2,393,949	2,254,319	2,322,990	0	(6,407)	0	0	4.000	2.323	MON	7,514	90,173	12/01/2009	05/15/2024
31398F-JR-3	FNR 2009-80 EJ			2	1	1,499,804	102.4390	1,489,376	1,453,915	1,498,458	0	(1,346)	0	0	4.500	1.771	MON	5,452	32,173	06/19/2012	03/25/2027
31398F-NIS-6	FNR 2009-95 EY			2	1	2,411,090	111.7410	2,848,154	2,548,889	2,438,736	0	11,359	0	0	4.000	4.629	MON	8,496	101,956	01/29/2010	11/25/2024
31398K-VT-4	FHR 3599 A			2	1	2,225,983	101.7700	2,182,191	2,144,234	2,174,962	0	(12,933)	0	0	4.000	2.052	MON	7,147	85,769	12/08/2009	02/15/2023
31398L-NM-6	FHR 3609 LE			2	1	2,790,561	104.0600	2,856,096	2,744,673	2,778,868	0	(3,761)	0	0	3.000	2.284	MON	6,862	82,340	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			2	1	4,784,375	108.5460	5,427,275	5,000,000	4,859,478	0	34,002	0	0	4.000	4.717	MON	16,667	200,000	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			2	1	7,212,500	107.5670	8,605,320	8,000,000	7,435,230	0	88,620	0	0	3.500	5.005	MON	23,333	280,000	04/21/2010	05/25/2025
31410K-AB-0	FNMA # 889302			2	1	2,719,195	108.2830	3,002,426	2,772,751	2,723,805	0	1,427	0	0	5.000	5.695	MON	11,553	138,638	12/12/2008	04/01/2023
31412M-XM-5	FNMA # 929584			2	1	2,986,953	108.2830	3,298,074	3,045,783	2,981,895	0	1,525	0	0	5.000	5.694	MON	12,691	152,289	12/12/2008	06/01/2023
31412S-D3-6	FNMA # 933122			2	1	361,680	108.6690	387,954	357,007	361,491	0	(24)	0	0	5.500	4.957	MON	1,636	19,635	01/09/2009	01/01/2038
31414D-UF-1	FNMA # 963282			2	1	1,860,656	108.2830	1,944,592	1,795,837	1,853,553	0	(2,353)	0	0	5.000	3.541	MON	7,483	89,792	08/04/2009	05/01/2023
31414E-CQ-5	FNMA # 963679			2	1	2,511,141	108.2830	2,772,702	2,515,296	2,515,296	0	1,282	0	0	5.000	5.694	MON	10,669	128,030	12/12/2008	06/01/2023
31414E-JC-9	FNMA # 963859			2	1	3,305,955	108.2830	3,650,303	3,371,067	3,311,425	0	1,689	0	0	5.000	5.693	MON	14,046	168,553	12/12/2008	06/01/2023
31414M-4H-3	FNMA # 970737			2	1	1,815,416	108.2830	1,883,394	1,739,321	1,807,746	0	(2,524)	0	0	5.000	3.276	MON	7,247	86,966	08/31/2009	11/01/2023
31414N-B4-5	FNMA #970859			2	1	2,976,511	108.2830	3,097,239	2,860,311	2,964,826	0	(3,826)	0	0	5.000	3.392	MON	11,918	143,016	08/14/2009	12/01/2023
31414T-JS-1	FNMA # 975573			2	1	1,424,698	108.2830	1,482,485	1,369,080	1,418,708	0	(1,981)	0	0	5.000	3.375	MON	5,705	68,454	08/14/2009	06/01/2023
31415Q-AP-1	FNMA # 985714			2	1	1,004,237	108.8300	1,049,616	994,453	999,954	0	(1,416)	0	0	5.000	3.353	MON	4,019	48,223	08/14/2009	06/01/2023
31415S-VB-5	FNMA # 988110			2	1	877,335	108.2830	912,920	843,085	873,733	0	(1,186)	0	0	5.000	3.378	MON	3,513	42,154	08/14/2009	08/01/2023
31415T-SN-1	FNMA # 988925			2	1	2,065,152	108.2830	2,280,258	2,105,826	2,068,488	0	1,027	0	0	5.000	5.692	MON	8,774	105,291	12/12/2008	08/01/2023
31415V-6J-9	FNMA # 991073			2	1	542,980	108.2830	565,003	521,783	540,848	0	(698)	0	0	5.000	3.393	MON	2,174	26,089	08/14/2009	12/01/2023
31416M-W4-2	FNMA # AA4266			2	1	2,673,856	107.6270	2,808,888	2,609,834	2,667,380	0	(1,904)	0	0	4.500	3.486	MON	9,787	117,443	05/27/2009	05/01/2024
31416N-7H-9	FNMA # AA5395			2	1	3															

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	N A I C D e s .	A c t u a l C o s t	R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e)	C u r r e n t Y e a r ' s (A m o r t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r ' s O t h e r T h a n T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
46638B-AA-6	JPTOP 2012-4 A			2	1	19,941,406		106,3800	20,036,522	18,834,858	19,991,487	0	50,081	0	3.500	1.691	MON	54,935	109,870	10/19/2012	07/27/2038
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						417,255,470	XXX	439,222,898	407,830,470	416,594,756	0	(313,456)	0	0	XXX	XXX	XXX	1,350,573	13,248,690	XXX	XXX
3136A2-W5-8	FNA 2011-M9 AB			2	1	9,838,343		104,3650	10,293,934	9,863,397	9,839,017	0	670	0	2.773	2.799	MON	22,793	273,512	12/13/2011	01/25/2021
3137AB-FV-8	FHR SERI CL			2	1	6,086,730		109,3460	6,560,736	6,000,000	6,065,631	0	(14,111)	0	3.154	2.895	MON	189,240	189,240	06/09/2011	02/25/2018
3137AH-KJ-8	FHMS K704 A2			2	1	6,766,632		105,7430	7,084,748	6,700,000	6,754,605	0	(11,055)	0	2.412	2.234	MON	13,467	161,604	11/09/2011	08/25/2018
3139BJ-ZT-3	FHR K004 A3			2	1	5,060,938		115,6400	5,781,990	5,000,000	5,042,567	0	(7,285)	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019
38373V-N8-9	GNMA - CMO 2002-81 Z			2	1	5,487,605		115,1180	6,386,144	5,547,467	5,460,087	0	2,244	0	6.112	6.333	MON	28,255	354,547	12/01/2012	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	8,327,122		116,4150	10,085,022	8,663,022	8,183,100	0	(32,821)	0	5.669	6.198	MON	40,929	474,279	12/01/2012	02/16/2044
38373Y-LK-8	GNMA - CMO 2003-5 Z			2	1	9,473,588		113,3080	11,178,137	9,865,233	9,749,539	0	82,206	0	5.735	6.185	MON	47,145	544,235	12/01/2012	11/16/2042
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						51,040,958	XXX	57,370,711	51,639,119	51,094,546	0	19,848	0	0	XXX	XXX	XXX	186,030	2,209,467	XXX	XXX
10620N-BT-4	BRAZOS				1FE	6,725,000		89,8890	7,191,084	8,000,000	6,753,134	0	28,134	0	1.712	2.551	MON	4,946	120,313	02/23/2012	06/25/2029
10620N-BU-1	BRAZOS				1FE	5,382,813		89,9230	5,620,192	6,250,000	5,414,766	0	31,953	0	1.711	2.375	MON	3,862	108,639	09/28/2011	06/25/2029
130536-KL-8	CA PCR WST MGMT			1	2AM	7,500,000		100,1380	7,510,350	7,500,000	7,500,000	0	7,510	0	2.625	2.625	JD	16,406	196,875	05/27/2011	12/01/2027
16223P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	2,400,000		100,0000	2,400,000	2,400,000	2,400,000	0	0	0	0.550	0.550	MON	1,687	3,825	11/14/2012	11/15/2038
311450-EV-8	FARMINGTON N M POLLUTN CTL REV				1FE	10,211,800		104,0320	10,403,200	10,000,000	10,125,146	0	(53,674)	0	2.875	2.300	AO	71,875	287,500	05/11/2011	04/01/2015
40727T-CR-3	HAMILTON CO OH HLTH			1	2AM	3,950,880		107,6110	4,304,440	4,000,000	3,950,928	0	48	0	5.000	5.081	JD	16,667	86,111	06/20/2012	06/01/2042
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION				2AM	2,500,000		102,4820	2,500,000	2,500,000	2,500,000	0	0	0	0.530	0.532	MJSD	1,053	799	11/30/2012	05/01/2034
533485-AL-2	Lincoln VRDN				1FE	6,200,000		100,0550	6,200,000	6,200,000	6,200,000	0	0	0	0.160	0.160	MON	2,235	0	12/21/2012	11/01/2014
584633-BS-9	MED UNV SC			1	2AM	5,575,000		107,2400	5,978,630	5,575,000	5,575,000	0	0	0	5.010	5.010	FA	105,516	279,308	12/10/2004	08/15/2015
59447P-CJ-8	MICHIGAN FIN AUTH VRDN				1FE	10,000,000		99,7400	10,000,000	10,000,000	10,000,000	0	0	0	0.180	0.178	MON	1,478	1,747	11/13/2010	09/01/2050
626207-YM-0	MEAG TXB PLT			2	1FE	15,000,000		118,7440	17,811,600	15,000,000	15,000,000	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
645918-Y6-2	NEW JERSEY ECON DEV MUNI FRN				1FE	902,520		100,2650	900,000	900,000	902,233	0	(287)	0	1.308	0.761	MJSD	697	3,142	12/05/2012	06/15/2013
64989K-FA-9	NEW YORK ST POWER AUTH			2	1FE	3,000,000		113,4250	3,402,750	3,000,000	3,000,000	0	0	0	5.230	5.231	MON	20,048	156,900	12/10/2003	11/15/2018
837151-AL-3	SOCAR REVE				1FE	1,702,465		100,1370	1,702,329	1,700,000	1,701,085	0	(1,380)	0	0.746	0.620	MON	1,057	7,469	05/10/2012	07/01/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						81,050,478	XXX	85,927,095	83,025,000	81,022,292	0	4,794	0	0	XXX	XXX	XXX	497,090	2,250,878	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						611,126,479	XXX	650,377,118	603,588,854	610,007,584	0	(398,991)	0	0	XXX	XXX	XXX	2,598,692	20,152,565	XXX	XXX
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	2,994,990		130,2460	3,907,368	3,000,000	2,994,757	0	67	0	5.875	5.887	MS	51,896	176,250	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	28,489,932		132,2820	34,942,290	26,415,000	28,134,427	0	(45,274)	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032
00206R-AN-2	AT&T INC				1FE	994,800		129,4100	1,294,102	1,000,000	995,057	0	75	0	6.400	6.439	MON	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC		L.S.		1FE	443,039		119,6590	533,680	446,000	443,059	0	39	0	5.550	5.596	FA	9,351	24,547	08/15/2011	08/15/2041
00206R-BA-9	AT&T INC				1FE	1,543,681		119,6590	1,859,506	1,554,000	1,543,753	0	136	0	5.550	5.596	FA	32,582	85,528	08/15/2011	08/15/2041
00206R-BD-3	AT&T INC				1FE	10,043,200		103,8860	10,388,630	10,000,000	10,041,107	0	(2,093)	0	3.000	2.948	FA	113,333	151,667	06/11/2012	02/15/2022
002819-AC-4	ABBOTT LABORATORIES				1FE	4,980,000		138,1650	6,908,235	5,000,000	4,981,349	0	304	0	6.150	6.179	MON	26,479	307,500	11/06/2007	11/30/2037
010392-EP-9	ALABAMA POWER CO			1	1FE	9,962,920		108,7200	11,959,189	11,000,000	10,042,486	0	19,170	0	5.650	6.388	MS	182,997	621,500	05/02/2008	03/15/2035
020002-AS-0	ALLSTATE CORPORATION				1FE	5,876,498		122,0320	7,810,035	6,400,000	5,930,119	0	9,574	0	5.550	6.158	MON	51,307	355,200	10/17/2006	05/09/2035
02360X-AJ-6	AMERENERGY GENERATING		L.S.		4FE	579,083		71,0000	337,960	476,000	565,639	0	(2,321)	0	7.950	6.260	JD	3,154	37,842	01/31/2006	06/01/2032
02360X-AJ-6	AMERENERGY GENERATING				4FE	1,124,101		71,0000	656,040	924,000	1,098,005	0	(4,506)	0	7.950	6.260	JD	6,122	73,458	01/31/2006	06/01/2032
025816-AW-9	AMERICAN EXPRESS CO				1FE	1,989,820		114,2950	2,285,904	2,000,000	1,995,393	0	1,051	0	5.500	5.567	MS	33,306	110,000	09/08/2006	09/12/2016
026351-AZ-9	AMERICAN GENERAL CORP				2FE	20,859,773		124,9160	25,651,583	20,535,000	20,788,368	0	(9,050)	0	6.625	6.498	FA	519,945	1,360,444	09/16/2002	02/15/2029
026351-AZ-9	AMERICAN GENERAL CORP		SD		2FE	1,536,135		124,9160	1,873,746	1,500,000	1,528,347	0	(985)	0	6.625	6.434	FA	37,542	99,375	06/19/2002	02/15/2029
02666Q-K7-7	AMERICAN HONDA FINANCE				1FE	14,999,250		102,2880	15,343,170	15,000,000	14,999,188	0	(62)	0	2.125	2.126	FA	108,906	159,375	02/21/2012	02/28/2017
03040W-AD-7	AMER WATER CAP CORP				2FE	13,901,333		129,4050	18,116,630	14,000,000	13,906,883	0	1,402	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
030955-AM-0	AMERITECH CAPITAL FUNDING				1FE	3,001,440		118,7590	3,562,773	3,000,000	3,000,655	0	(125)	0	6.450	6.444	JJ	89,225	193,500	08/29/2002	01/15/2018
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	10,537,760		115,9770	11,597,710	10,000,000	10,417,051	0	(16,732)	0	6.550	6.120	JJ	302,028	655,000	03/08/2004	01/15/2028
035229-CS-0	ANHEUSER-BUSCH COS INC				1FE	8,632,970		113,5380	10,218,411	9,000,000	8,839,838	0	26,060	0	4.500	4.887	AO	101,250	405,000	04/23/2003	04/01/2018
035229-CV-3	ANHEUSER-BUSCH COS INC				1FE	4,486,795		114,3800	5,147,118	4,500,000	4,494,954	0	1,097	0	5.050	5.081	AO	47,975	227,250	01/07/2004	10/15/2016
03523T-BF-4	ANHEUSER-BUSCH				1FE	1,994,636		163,7960	3,275,916	2,000,000	1,										

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05379B-AK-3	AVISTA CORP				1FE	3,068,340		127,4970	3,000,000	3,061,318		(1,214)	0	0	6.250	6.083	JD	15,625	187,500	12/20/2005	12/01/2035
05569A-AB-5	BP AMI LEASING INC				1FE	1,000,000		119,3210	1,000,000	1,000,000		0	0	0	5.523	5.523	MN	8,131	55,230	05/01/2009	05/08/2019
05722A-AK-3	BAKER HUGHES INC				1FE	8,602,070		137,7970	8,000,000	8,514,217		(18,270)	0	0	6.875	6.235	JA	253,611	550,000	06/29/2007	01/15/2029
05722A-BC-0	BAKER HUGHES INC				1FE	4,990,313		106,5010	5,000,000	4,990,891		578	0	0	3.200	3.224	FA	60,444	80,000	05/25/2012	08/15/2021
059165-DX-5	BALTIMORE GAS & EL CO				2FE	882,270		110,5270	1,000,000	895,807		2,513	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO				2FE	998,579		132,4120	1,000,000	998,660		22	0	0	6.350	6.360	AO	15,875	63,500	08/08/2007	10/01/2036
06423A-AV-5	BANK ONE CORP				1FE	3,904,680		107,8960	4,000,000	3,975,512		9,535	0	0	4.900	5.179	AO	33,211	196,000	12/08/2003	04/30/2015
079860-AD-4	BELLSOUTH CORP				1FE	12,754,105		124,1590	11,500,000	12,537,261		(29,070)	0	0	6.875	6.063	AO	166,910	790,625	02/24/2004	10/15/2031
079867-AW-7	BELLSOUTH CORP				1FE	15,297,090		119,5230	18,000,000	15,896,810		69,456	0	0	6.375	7.680	JD	95,625	1,147,500	01/14/2000	06/01/2028
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,044,973		110,4400	2,000,000	2,019,308		(4,161)	0	0	5.500	5.233	FA	45,833	110,000	09/15/2005	02/01/2017
097023-AU-9	BOEING CO				1FE	8,087,730		133,4530	8,000,000	8,074,364		8,674	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
10138M-AG-0	BOTTLING GROUP LLC				1FE	6,490,575		114,2460	6,500,000	6,495,757		995	0	0	5.500	5.519	AO	89,375	357,500	03/27/2006	04/01/2016
105340-AF-0	BRANDYWIINE OPER PARTNERS				2FE	2,108,606		112,5420	2,070,000	2,085,839		(4,376)	0	0	6.000	5.735	AO	31,050	124,200	01/11/2007	04/01/2016
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1FE	5,217,600		138,6230	4,750,000	5,059,120		(20,396)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	20,954,115		140,8860	19,995,000	20,705,565		(31,414)	0	0	6.800	6.407	MN	173,734	1,359,660	11/01/2002	11/15/2026
12189L-AG-6	BURLINGTON NORTH SANTA FE				2FE	5,926,920		112,4460	6,000,000	5,928,260		1,286	0	0	4.950	5.029	MS	87,450	315,975	08/25/2011	09/15/2041
12189L-AX-2	BURLINGTON NORTH SANTA FE				2FE	7,174,160		127,6000	7,000,000	7,157,897		(2,984)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN				1FE	2,537,000		100,0000	2,537,000	2,537,000		0	0	0	0.210	0.306	MCN	433	5,791	07/22/2010	06/01/2021
134429-AW-9	CAMPBELL SOUP CO				1FE	1,989,800		113,0170	2,000,000	1,991,183		857	0	0	4.250	4.313	AO	17,944	85,000	03/31/2011	04/15/2021
141781-AU-8	CARGILL INC				1FE	1,014,060		123,6430	1,000,000	1,012,804		(241)	0	0	6.125	6.022	MS	18,035	61,250	04/10/2007	09/15/2036
144577-AC-7	CARRIZO OIL & GAS INC				4FE	522,455		108,0000	502,000	502,709		(1,746)	0	0	8.625	7.632	AO	9,141	21,649	07/25/2012	10/15/2018
149123-BJ-9	CATERPILLAR INC				1FE	8,411,410		145,3400	7,330,000	8,276,978		(27,466)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
149123-BM-2	CATERPILLAR INC				1FE	2,021,640		115,9790	2,000,000	2,009,448		(2,330)	0	0	4.700	5.552	FA	43,067	114,000	01/18/2007	08/15/2016
14912L-2M-2	CATERPILLAR FINANCE SERV CORP				1FE	1,994,260		108,1760	2,000,000	1,998,451		629	0	0	4.750	4.786	FA	35,361	95,000	01/27/2005	02/17/2015
154051-BH-8	CENTRAL MAINE POWER CO				1FE	4,995,000		111,2580	5,000,000	4,996,289		432	0	0	5.700	5.713	JD	432	285,000	05/18/2009	06/01/2019
166764-AA-8	CHEVRON CORPORATION				1FE	7,000,000		100,6600	7,000,000	7,000,000		0	0	0	1.104	1.104	JD	5,581	0	11/28/2012	12/05/2017
166764-AB-6	CHEVRON CORPORATION				1FE	2,994,690		100,0430	3,000,000	2,994,694		4	0	0	2.355	2.375	JD	5,103	0	12/18/2012	12/05/2022
171232-AQ-4	CHUBB				1FE	4,840,600		130,1380	5,000,000	4,852,694		2,525	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL				3FE	8,638,450		95,0000	9,500,000	8,940,115		33,907	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL				2FE	3,145,398		114,6460	4,350,000	3,197,962		16,880	0	0	6.125	8.893	MN	44,406	266,438	07/15/2009	11/01/2034
17252M-AG-5	CINTAS CORP NO 2				2FE	1,987,040		122,2940	2,000,000	1,988,009		217	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
17275R-AH-5	CISCO SYSTEMS INC				1FE	6,989,640		115,8570	7,000,000	6,991,945		940	0	0	4.450	4.469	JJ	143,636	311,500	11/09/2009	01/15/2020
172967-CC-3	CTIGROUP				2FE	1,990,500		107,5300	2,000,000	1,991,755		182	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
191219-AU-8	COCA COLA ENTERPRISES				1FE	4,345,480		130,7770	4,000,000	4,228,795		(14,890)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1FE	8,664,720		136,7510	8,000,000	8,581,725		(10,676)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	19,154,393		134,8700	16,015,000	18,805,132		(51,370)	0	0	6.950	5.130	MN	142,222	765,543	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES				1FE	3,292,380		129,8630	3,000,000	3,226,462		(8,507)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650		152,1320	5,000,000	4,944,897		1,268	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	2,109,120		143,4620	2,000,000	2,092,856		(2,180)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC				1FE	6,763,826		129,3630	6,775,000	6,764,566		235	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
195869-AT-8	COLUMBUS SOUTHERN POWER				2FE	2,570,768		131,7160	2,385,000	2,546,791		(4,048)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP				2FE	1,195,270		127,9880	1,000,000	1,191,554		(3,716)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP				2FE	2,143,370		135,2590	1,858,000	2,136,625		(5,021)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP				2FE	1,998,360		105,0800	2,000,000	1,998,369		9	0	0	6.450	6.655	JJ	46,242	0	06/26/2012	07/15/2042
202795-HG-8	COMMONWEALTH EDISON				1FE	2,986,920		126,6220	3,000,000	2,988,958		277	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	5,661,420		128,6670	6,000,000	5,687,742		5,798	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
207597-DV-4	CONN LT & PIWR				1FE	5,008,300		132,8690	5,000,000	5,007,548		(144)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PIWR				1FE	9,656,815		123,5020	10,500,000	9,719,136		13,369	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PIWR				1FE	3,990,600		131,4770	4,000,000	3,990,671		146	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC				1FE	11,613,233															

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23311V-AB-3	DCP MIDSTREAM OPERATING			1	2FE	3,004,271	106.0050	3,062,493	2,889,000	3,000,525	.0	(3,746)	.0	.0	4.950	4.425	AO	35,751	78,653	08/14/2012	04/01/2022
24240V-AE-1	MORGAN STANLEY DEAN WITTER				1FE	4,949,850	104.4630	5,223,150	5,000,000	4,995,641	.0	4,377	.0	.0	6.750	6.847	AO	71,250	337,500	01/05/1996	10/15/2013
24240V-AM-3	MORGAN STANLEY DEAN WITTER				1FE	13,651,950	109.0030	16,350,405	15,000,000	14,645,412	.0	101,530	.0	.0	6.750	7.647	JJ	506,250	1,012,500	10/10/1996	01/01/2016
24422E-OF-9	JOHN DEERE CAPITAL				1FE	9,943,900	117.5380	11,753,770	10,000,000	9,971,241	.0	5,607	.0	.0	5.500	5.574	AO	119,167	550,000	04/10/2007	04/13/2017
247109-BH-3	DELMARVA PR & LT				2FE	4,975,550	106.7020	5,335,115	5,000,000	4,994,138	.0	2,766	.0	.0	5.000	5.063	MM	31,944	250,000	11/16/2004	11/15/2014
250847-DX-5	DETROIT EDISON				1FE	6,630,100	107.3830	7,516,796	7,000,000	6,886,480	.0	48,840	.0	.0	4.800	5.618	FA	126,933	336,000	01/16/2007	02/15/2015
250847-EB-2	DETROIT EDISON				1FE	5,065,610	139.7890	6,989,435	5,000,000	5,059,637	.0	(1,070)	.0	.0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	17,034,360	118.4420	20,135,106	17,000,000	17,033,384	.0	(558)	.0	.0	5.600	5.585	JJ	438,978	959,933	08/11/2011	07/15/2041
25459H-BF-1	DIRECTV HLDS/FN				2FE	1,999,089	103.0540	2,061,074	2,000,000	1,999,144	.0	55	.0	.0	3.800	3.805	MS	22,378	39,478	05/15/2012	03/15/2022
25468P-BW-5	DISNEY				1FE	1,111,660	143.3870	1,433,871	1,000,000	1,093,857	.0	(2,516)	.0	.0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25746U-AV-1	DOMINION RESOURCES				2FE	1,929,460	126.2420	2,524,834	2,000,000	1,992,932	.0	1,267	.0	.0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	1,930,480	110.6330	2,212,650	2,000,000	1,942,453	.0	6,364	.0	.0	3.750	4.199	JJ	34,583	75,000	01/26/2011	07/15/2020
264399-DK-9	DUKE ENERGY CORP				1FE	6,990,918	122.2660	9,518,439	7,785,000	7,157,887	.0	21,257	.0	.0	6.000	6.837	JD	38,925	467,100	05/08/2002	12/01/2028
264399-DK-9	DUKE ENERGY CORP			SD	1FE	907,870	122.2660	1,222,664	1,000,000	927,443	.0	2,481	.0	.0	6.000	6.750	JD	5,000	60,000	05/01/2002	12/01/2028
26439R-AH-9	SPECTRA				2FE	1,152,010	131.9670	1,319,667	1,000,000	1,095,603	.0	(11,102)	.0	.0	8.000	6.240	AO	20,000	80,000	02/14/2007	10/01/2019
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	1,999,200	120.4150	2,408,300	2,000,000	1,999,291	.0	69	.0	.0	5.450	5.455	AO	27,250	109,000	03/18/2009	04/01/2019
26884A-AX-1	ERP OPERATING				2FE	1,926,580	117.9270	2,358,548	2,000,000	1,960,970	.0	7,394	.0	.0	5.750	6.259	JJ	53,028	115,000	10/09/2007	06/15/2017
278865-AL-4	ECOLAB INC				2FE	2,998,080	111.5010	3,345,036	3,000,000	2,998,169	.0	157	.0	.0	4.350	4.358	JD	157	130,500	12/05/2011	12/08/2021
283695-BE-3	EL PASO NATURAL GAS				2FE	9,094,050	132.4100	11,916,936	9,000,000	9,070,613	.0	(2,889)	.0	.0	7.500	7.407	MM	86,250	675,000	10/18/2001	11/15/2026
28370T-AA-7	EL PASO PIPELINE				2FE	999,870	121.8310	1,218,314	1,000,000	999,872	.0	.0	.0	.0	6.500	6.500	AO	16,250	65,000	06/21/2010	04/01/2020
29266M-AF-6	ENERGY EAST CORPORATION				2FE	12,242,870	107.4990	12,899,856	12,000,000	12,222,611	.0	(4,040)	.0	.0	6.750	6.592	JJ	373,500	810,000	06/07/2007	07/15/2036
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	5,012,711	107.0690	5,353,455	5,000,000	5,011,801	.0	(909)	.0	.0	4.700	4.665	MM	27,417	235,000	02/17/2012	05/19/2021
29364N-AL-2	ENTERGY MISSISSIPPI INC			1	2FE	4,877,607	101.3400	4,965,640	4,900,000	4,879,994	.0	428	.0	.0	6.250	6.284	AO	76,563	306,250	03/22/2004	04/01/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	997,010	119.2530	1,192,534	1,000,000	997,487	.0	253	.0	.0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
294549-AM-2	EQUITABLE RESOURCES			LS	2FE	101,490	109.3340	109,334	100,000	100,661	.0	(111)	.0	.0	5.150	5.002	MS	1,717	5,150	01/14/2004	03/01/2018
294549-AM-2	EQUITABLE RESOURCES				2FE	4,973,010	109.3340	5,357,386	4,900,000	4,932,408	.0	(5,430)	.0	.0	5.150	5.002	MS	84,117	252,350	01/14/2004	03/01/2018
337932-AC-1	FIRST ENERGY CORP				2FE	5,172,980	128.8830	6,444,170	5,000,000	5,162,541	.0	(4,052)	.0	.0	7.375	7.059	MM	47,118	368,750	06/03/2010	11/15/2031
341081-EP-8	FLORIDA PR & LT CO				1FE	4,988,450	129.5530	6,477,645	5,000,000	4,989,746	.0	255	.0	.0	5.850	5.867	FA	121,875	292,500	12/10/2002	02/01/2033
341081-FD-4	FLORIDA PR & LT CO			1	1FE	3,019,555	122.4590	3,796,238	3,100,000	3,021,650	.0	1,166	.0	.0	5.250	5.426	FA	67,813	162,750	03/03/2011	02/01/2041
341081-FD-4	FLORIDA PR & LT CO			LS	1FE	876,645	122.4590	1,102,134	900,000	877,253	.0	338	.0	.0	5.250	5.426	FA	47,250	193,688	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780	123.0690	2,461,384	2,000,000	1,975,898	.0	598	.0	.0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP				1FE	5,974,680	134.3250	8,059,500	6,000,000	5,975,873	.0	365	.0	.0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
349631-AL-5	FORTUNE BRANDS				2FE	6,837,810	111.6880	7,818,181	7,000,000	6,940,412	.0	17,436	.0	.0	5.375	5.683	JJ	173,493	376,250	02/09/2006	01/15/2016
369626-XZ-2	GEN ELEC CAP CORP				1FE	34,987,975	129.5820	45,613,005	35,200,000	35,015,318	.0	3,876	.0	.0	6.750	6.796	MS	699,600	2,376,000	10/11/2002	03/15/2032
370334-BB-9	GENERAL MILLS				2FE	6,984,250	117.4750	8,223,215	7,000,000	6,992,102	.0	1,545	.0	.0	5.700	5.729	FA	150,733	399,000	01/17/2007	02/15/2017
38259P-AB-8	GOOGLE INC-CL A				1FE	6,947,980	111.1700	7,781,921	7,000,000	6,964,828	.0	4,495	.0	.0	6.625	3.715	MM	29,604	253,750	06/07/2011	05/19/2021
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	1,070,660	134.9360	1,349,362	1,000,000	1,068,206	.0	(885)	.0	.0	7.375	6.816	MS	18,642	73,750	03/25/2010	09/30/2039
402524-AA-0	GULF SOUTH PIPELINE				2FE	952,450	107.9750	1,079,751	1,000,000	985,811	.0	6,213	.0	.0	5.050	5.780	FA	21,042	50,500	10/19/2006	02/01/2015
406216-AX-9	HALLIBURTON COMPANY				1FE	2,989,680	125.8270	3,774,798	3,000,000	2,992,348	.0	856	.0	.0	6.150	6.195	MS	54,325	184,500	03/10/2009	09/15/2019
427866-AE-8	HERSHEY FOODS CO				1FE	4,072,688	139.8330	5,243,745	3,750,000	3,919,266	.0	(14,362)	.0	.0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
437076-AS-1	HOME DEPOT			LS	1FE	2,694,141	131.0650	4,338,238	3,310,000	2,724,729	.0	5,231	.0	.0	5.875	7.433	JD	8,103	194,463	01/12/2007	12/16/2036
437076-AS-1	HOME DEPOT				1FE	16,840,419	131.0650	27,117,266	20,690,000	17,031,616	.0	32,699	.0	.0	5.875	7.433	JD	50,647	1,215,538	01/24/2007	12/16/2036
438516-AX-4	HONEYWELL INTERNATIONAL INC				1FE	4,895,300	119.4940	5,974,710	5,000,000	4,936,394	.0	10,288	.0	.0	5.300	5.585	MS	88,333	265,000	08/05/2008	03/01/2018
45138L-AT-0	IDAHO POWER CORP				1FE	2,991,960	130.5840	3,917,514	3,000,000	2,992,153	.0	124	.0	.0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
452308-AH-2	ILLINOIS TOOL WORKS				1FE	6,994,813	105.6950	7,398,643	7,000,000	6,997,910	.0	1,145	.0	.0	5.150	5.168	AO	90,125	360,500	09/21/2009	04/01/2014
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	105.9230	3,177,699	3,000,000	2,993,570	.0	641	.0	.0	3.300	3.328	AO	24,750	102,300	09/14/2011	10/01/2021
459200-AM-3	IBM				1FE	9,448,635	144.1800	12,255,326	8,500,000	9,178,794	.0	(34,144)	.0	.0	7.000	6.093	AO	100,819	595,000	09/25/200	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-AS-2	KIMBERLY CLARK				1FE	4,035,020		129,3210	4,000,000	4,026,759	0	(1,049)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-AT-0	KIMBERLY CLARK				1FE	11,972,650		125,3490	11,000,000	11,788,346	0	(68,760)	0	0	6.250	5.378	JJ	317,014	687,500	09/17/2003	07/15/2018
494368-BC-6	KIMBERLY CLARK				1FE	3,957,840		145,0090	4,000,000	3,960,449	0	617	0	0	6.625	6.707	JJ	111,153	265,000	07/25/2007	08/01/2037
50075N-AC-8	KRAFT FOODS INC				2FE	2,035,440		128,5990	2,000,000	2,031,134	0	(846)	0	0	6.500	6.356	MN	21,667	130,000	04/02/2007	11/01/2031
50075N-AW-4	KRAFT FOODS INC				2FE	974,740		137,5140	1,000,000	976,272	0	310	0	0	6.875	7.075	JJ	29,601	68,750	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	7,427,700		133,9630	10,047,210	7,429,561	0	916	0	0	6.500	6.574	FA	192,292	487,500	02/04/2010	02/09/2040
501044-BV-2	KROGER CO				2FE	3,333,030		133,3730	4,001,181	3,000,000	0	(8,766)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
50188F-AE-5	L&E & KU ENERGY LLC				2FE	10,982,710		109,6160	11,000,000	10,983,485	0	775	0	0	4.375	4.395	AO	120,313	240,625	06/18/2012	10/01/2021
51808B-AE-2	LASMO (USA) INC				2FE	14,722,070		135,4240	13,500,000	18,282,267	0	(36,442)	0	0	7.300	6.561	MN	125,925	985,500	10/21/2002	11/15/2027
532457-AM-0	ELI LILLY				1FE	6,614,520		141,4560	6,000,000	6,434,781	0	(22,607)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY				1FE	3,520,090		141,1480	3,500,000	3,517,868	0	(320)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
539830-AR-0	LOCKHEED MARTIN				1FE	13,781,601		128,2950	14,000,000	13,799,899	0	3,594	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AT-6	LOCKHEED MARTIN				1FE	13,846,470		112,6620	14,000,000	13,866,650	0	13,779	0	0	4.250	4.387	MN	76,028	595,000	12/03/2009	11/15/2019
539830-AW-9	LOCKHEED MARTIN				1FE	5,150,000		124,7370	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	296,654	07/29/2011	06/01/2040
548661-CK-1	LOWES COMPANIES				2FE	22,096,713		116,1970	22,340,000	22,229,943	0	24,959	0	0	5.400	5.543	AO	254,676	1,206,360	10/26/2006	10/15/2016
56616X-AC-1	MACYS RETAIL HLDGS INC				1FE	8,243,877		119,5760	7,635,000	8,147,401	0	(19,867)	0	0	7.000	6.304	FA	201,903	534,450	06/01/2007	02/15/2028
559080-AA-4	MAGELLAN MIDSTREAM PRNTS				2FE	4,769,235		106,5920	4,500,000	4,553,938	0	(35,812)	0	0	6.450	5.554	JD	24,188	290,250	12/09/2005	06/01/2014
564759-PS-1	M&T BANK				1FE	2,498,399		99,4060	2,517,000	2,502,057	0	1,188	0	0	5.585	5.662	JD	1,171	140,574	01/24/2007	12/28/2020
58013M-EC-4	MCDONALD'S CORP				1FE	5,023,000		138,0420	5,000,000	5,021,296	0	(362)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
58013M-EN-0	MCDONALD'S CORP		LS		1FE	273,690		98,8880	270,000	273,688	0	(1)	0	0	3.700	3.624	FA	3,774	0	12/12/2012	02/15/2042
58013M-EN-0	MCDONALD'S CORP				1FE	3,780,970		98,8880	3,730,000	3,780,953	0	(18)	0	0	3.700	3.624	FA	52,137	0	12/12/2012	02/15/2042
581557-AZ-8	MCKESSON CORP				1FE	2,996,580		99,9120	3,000,000	2,996,567	0	(13)	0	0	2.700	2.713	JD	6,075	0	11/29/2012	12/15/2022
581550-AD-5	MCKESSON CORP				1FE	1,013,050		116,0340	1,000,000	1,011,108	0	(1,161)	0	0	4.750	4.581	MS	15,833	47,500	04/06/2011	03/01/2021
585055-AR-7	MEDTRONIC INC				1FE	9,999,100		105,0700	10,000,000	9,999,313	0	180	0	0	3.000	3.002	MS	88,333	300,000	03/11/2010	03/15/2015
585055-AV-8	MEDTRONIC INC				1FE	4,972,850		113,4850	5,000,000	4,974,245	0	2,312	0	0	4.125	4.192	MS	60,729	206,250	03/10/2011	03/15/2021
589331-AK-3	MERCK & CO INC				1FE	2,875,960		109,0010	3,000,000	2,965,530	0	14,546	0	0	4.750	5.315	MS	47,500	142,500	10/19/2005	03/01/2015
589331-AK-3	MERCK & CO INC		SD		1FE	1,909,780		109,0010	2,000,000	1,974,851	0	10,609	0	0	4.750	5.369	MS	31,667	95,000	10/20/2005	03/01/2015
589331-AN-7	MERCK & CO INC				1FE	2,484,225		120,2700	2,500,000	2,488,900	0	1,409	0	0	5.000	5.081	JD	347	125,000	06/22/2009	06/30/2019
59022C-AJ-2	MERRILL LYNCH & CO				2FE	1,497,605		108,8850	1,500,000	1,497,785	0	39	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
592176-AA-7	MET LIFE GLOB				1FE	5,985,060		100,0460	6,000,000	5,999,804	0	5,089	0	0	2.500	2.587	JJ	70,833	150,000	01/06/2010	01/11/2013
595620-AB-1	MIDAMERICAN ENERGY CO				1FE	6,716,160		135,6480	7,000,000	6,761,772	0	5,821	0	0	6.750	7.078	JD	1,313	472,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP				1FE	6,954,570		133,4800	7,000,000	6,965,149	0	1,308	0	0	6.375	6.426	FA	168,583	446,250	06/04/2002	02/15/2028
604059-AE-5	MMM CORP		SD		1FE	2,030,780		133,4800	2,000,000	2,023,467	0	(919)	0	0	6.375	6.253	FA	48,167	127,500	06/18/2002	02/15/2028
63534P-AE-7	PNC BANK				1FE	11,988,840		113,6120	12,000,000	11,994,588	0	1,128	0	0	5.250	5.262	JD	28,000	630,000	12/05/2006	12/15/2016
637432-CT-0	NATIONAL RURAL UTILITY				1FE	7,991,120		150,1350	8,000,000	7,990,799	0	168	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
64952G-AF-5	NEW YORK LIFE				1FE	1,680,681		137,9430	1,488,000	1,675,845	0	(2,856)	0	0	6.750	5.815	MN	12,834	100,440	04/08/2011	11/15/2039
651290-AN-8	NEWFIELD EXPLORATION CO				3FE	2,796,825		107,0000	2,670,000	2,765,532	0	(15,653)	0	0	6.875	6.045	FA	76,484	183,563	12/01/2010	02/01/2020
652478-BC-1	NEWS AMER HLDGS INC				2FE	1,918,840		130,2640	2,000,000	2,000,000	0	0	0	0	7.430	7.857	AO	37,150	148,600	01/27/2009	10/01/2026
652482-BC-3	NEWS AMERICA INC				2FE	1,046,170		120,0890	1,000,000	1,039,418	0	(962)	0	0	6.550	6.204	MS	19,286	65,500	04/08/2004	03/15/2033
652482-CE-8	NEWS AMERICA INC				2FE	1,989,690		126,3000	2,000,000	1,989,744	0	131	0	0	6.150	6.188	FA	46,467	123,000	08/26/2011	02/15/2041
665772-BN-8	NORTHERN STATES PIWR-MINN				1FE	6,719,007		139,4060	6,666,000	6,704,919	0	(1,893)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BO-1	NORTHERN STATES PIWR-MINN				1FE	4,824,379		134,4490	4,970,000	4,857,189	0	4,153	0	0	6.500	6.740	MS	107,683	323,050	05/06/2002	03/01/2028
665772-BO-1	NORTHERN STATES PIWR-MINN		SD		1FE	3,887,160		134,4490	4,000,000	3,912,552	0	3,221	0	0	6.500	6.731	MS	86,667	260,000	06/11/2002	03/01/2028
665772-CD-9	NORTHERN STATES PIWR-MINN				1FE	1,993,920		119,6320	2,000,000	1,996,267	0	588	0	0	5.250	5.290	MS	35,200	105,000	03/11/2008	03/01/2018
665789-AW-3	NORTHERN STATES PIWR				1FE	1,984,700		141,0720	2,000,000	1,985,277	0	218	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	1,895,320		106,5290	2,000,000	1,912,842	0	8,750	0	0	3.500	4.131	MS	20,611	70,000	12/07/2010	03/15/2021
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	11,217,440		127,3100	11,000,000	11,212,253	0	(3,224)	0	0	6.063	5.918	MS	168,585	666,930	06/30/2011	03/30/2040
674599-BE-4	OCCIDENTAL PETROLEUM CORP				1FE	1,341,000		142,8760	1,490,000	1,490,000	0	0	0	0	9.250	10.662	FA	57,427	137,825	01/16/1991	08/01/2019
677415-OF-6	OHIO POWER COMPANY				2FE	5,399,050		127,7050	5,000,000	5,347,367	0	(8,735)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BE-0	OKLAHOMA GAS & ELECTRIC				1FE	837,550		108,4510	1,000,000	846,901	0	2,602	0	0	6.500	8.000	FA	27,083	65,000	12/18/2008	08/01/2034
678858-BM-2	OKLAHOMA GAS & ELECTRIC				1FE	1,987,780		120,2570	2,000,000	1,987,890	0	179	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
679574-AG-8	OLD DOMINION ELECTRIC				1FE	5,333,334		122,4540	5,333,334	5,333,334	0	0	0	0	6.210	6.210	JD	27,600	331,200	12/12/2002	12/01/2028
68233D-AL-1	ONCOR ELECTRIC DELIVERY				2FE	1,098,530		110,3550	1,000,000	1,023,686	0	(10,765)	0	0	6.375	5.135	JJ	29,396	63,750	09/02/2004	01/15/2015
68268N-AG-8	ONEOK PARTNERS LP				2FE	991,710		119,5600	1,000,000	991,858	0	105	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68389X-AG-0	ORACLE CORPORATION				1FE	6,973,890		119,9940													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694032-AT-0	PACIFIC BELL				1FE	2,241,060		133,5120	2,000,000	2,179,820	0	(8,657)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	4,075,170		128,5210	4,000,000	4,064,706	0	(1,637)	0	0	6.050	5.911	MS	80,667	242,000	09/01/2005	03/01/2034
694308-GE-1	PACIFIC GAS & EL		SD		1FE	1,089,810		128,5210	1,000,000	1,077,753	0	(1,927)	0	0	6.050	5.427	MS	20,167	60,500	09/01/2005	03/01/2034
694308-GL-5	PACIFIC GAS & EL				1FE	6,915,160		120,6900	7,000,000	6,949,628	0	8,562	0	0	5.625	5.794	MN	33,906	393,750	08/06/2008	11/30/2017
694308-GN-1	PACIFIC GAS & EL				1FE	4,917,150		136,1000	5,000,000	4,942,733	0	7,253	0	0	8.250	8.500	AO	87,083	412,500	10/16/2008	10/15/2018
695114-BT-4	PACIFICORP				1FE	2,991,360		147,9390	3,000,000	2,992,199	0	170	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CG-1	PACIFICORP				1FE	3,291,900		134,3370	3,000,000	3,282,380	0	(5,224)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1FE	8,298,540		134,4000	9,000,000	8,521,592	0	27,976	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	11,974,560		134,4110	13,000,000	12,300,158	0	40,543	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	5,988,220		135,6280	7,000,000	6,241,502	0	31,947	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	5,030,777		115,8060	6,340,384	5,475,000	0	5,245	164	0	6.625	7.474	AO	90,680	362,719	03/15/2002	04/01/2019
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,764,896		143,3330	1,600,000	1,738,061	0	(4,888)	0	0	7.000	6.149	MS	37,333	112,000	08/01/2006	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1FE	1,606,410		136,3100	1,500,000	1,580,965	0	(3,219)	0	0	6.750	6.191	JD	4,500	105,000	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC				1FE	10,377,068		133,5850	9,310,000	10,143,030	0	(31,848)	0	0	6.600	5.730	JD	51,205	637,735	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1FE	1,988,660		112,9300	2,000,000	1,990,121	0	958	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718172-AT-6	PHILIP MORRIS INTERNAT-W/I				1FE	988,720		100,3400	1,000,000	989,062	0	342	0	0	2.500	2.629	FA	9,028	0	08/14/2012	08/22/2022
718546-AF-1	PHILLIPS 66				2FE	1,999,440		119,9860	2,000,000	1,999,540	0	100	0	0	5.875	5.876	MN	19,583	74,743	03/07/2012	05/01/2042
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,096,447		117,8890	4,000,000	4,047,378	0	(10,165)	0	0	6.125	5.971	JJ	112,972	245,000	07/19/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	1,984,143		130,6210	2,000,000	1,985,229	0	241	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	4,976,150		120,7700	6,038,490	4,981,878	0	2,015	0	0	5.750	5.813	JJ	132,569	287,500	09/01/2009	01/15/2020
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	703,000		103,3750	703,000	703,000	0	0	0	0	9.000	9.000	AO	15,818	31,459	03/23/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC				1FE	14,225,788		119,8510	15,750,000	14,305,839	0	22,016	0	0	5.951	6.713	MN	132,782	937,283	02/04/2009	05/10/2037
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520		122,7660	2,000,000	1,998,741	0	131	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	2,964,190		142,3020	3,000,000	2,966,171	0	514	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
742718-BH-1	PROCTER & GAMBLE CO				1FE	7,019,189		138,1680	6,870,000	6,977,692	0	(5,229)	0	0	6.450	6.272	JJ	204,325	443,115	08/06/2002	01/15/2026
742718-DX-4	PROCTER & GAMBLE CO FRN				1FE	2,000,000		99,9490	2,000,000	2,000,000	0	0	0	0	0.382	0.451	FIHAN	1,126	6,082	02/01/2012	02/06/2014
744386-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	2,000,000		125,4840	2,000,000	2,000,000	0	0	0	0	7.245	7.245	JD	5,233	144,900	12/12/2001	12/18/2023
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,994,120		122,4810	4,000,000	3,996,004	0	556	0	0	5.800	5.820	FA	96,667	232,000	08/06/2008	08/01/2018
744567-EV-6	PUBLIC SERVICE EL & GAS CO				1FE	4,468,357		114,7650	3,965,000	4,119,103	0	(46,195)	0	0	6.750	5.331	JJ	133,819	267,638	08/27/2003	01/01/2016
744560-AL-0	PUBLIC SVC EL & GAS				1FE	6,493,110		103,1650	6,500,000	6,498,893	0	847	0	0	5.375	5.389	MS	116,458	349,375	09/03/2003	09/01/2013
744560-AN-6	PUBLIC SVC EL & GAS				1FE	4,051,480		107,1500	4,000,000	4,009,991	0	(5,912)	0	0	5.000	4.834	FA	75,556	200,000	09/17/2004	08/15/2014
745332-BW-5	PUGET SOUND ENERGY INC				1FE	4,247,560		139,4210	4,000,000	4,227,049	0	(4,188)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC				1FE	5,263,640		127,1820	4,000,000	5,262,121	0	(1,519)	0	0	5.795	3.902	MS	68,252	0	12/05/2012	03/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950		125,7400	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AS-0	PULTE HOMES INC				3FE	8,065,700		106,0000	10,000,000	9,127,252	0	336,356	0	0	5.200	8.078	FA	196,444	520,000	03/23/2005	02/15/2015
755111-BR-1	RAYTHEON CO				1FE	1,995,100		114,3460	2,000,000	1,996,523	0	397	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	7,568,280		106,2870	8,000,000	7,645,599	0	38,214	0	0	3.125	3.784	AO	52,778	250,000	12/14/2010	10/15/2020
771196-AS-1	ROCHE HLDGS INC				1FE	6,417,000		124,3870	6,000,000	6,288,628	0	(39,020)	0	0	6.000	5.080	MS	120,000	360,000	06/26/2009	03/01/2019
771196-AU-6	ROCHE HLDGS INC				1FE	972,780		150,2590	1,000,000	973,815	0	330	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
78442F-AQ-1	SLIM CORP				2FE	2,578,744		105,4050	3,000,000	2,796,188	0	73,345	0	0	5.000	6.796	AO	31,667	150,000	12/11/2003	04/15/2015
78442F-BQ-2	SLIM CORP				2FE	862,491		102,3750	1,000,000	969,114	0	35,867	0	0	5.000	6.936	AO	12,500	50,000	10/16/2003	10/01/2013
78573A-AC-4	SABMILLER HOLDINGS INC				2FE	2,980,050		113,0050	3,000,000	2,980,258	0	208	0	0	4.950	4.993	JJ	68,475	73,425	01/10/2012	01/15/2042
828807-BF-3	SIMON PROPERTY GROUP INC				1FE	996,265		107,7320	1,000,000	999,162	0	438	0	0	5.625	5.675	FA	21,250	56,250	01/07/2005	08/15/2014
828807-BM-8	SIMON PROPERTY GROUP INC				1FE	6,190,698		110,1440	6,280,000	6,249,844	0	11,148	0	0	5.100	5.310	JD	14,235	320,280	12/11/2006	06/15/2015
828807-BW-6	SIMON PROPERTY GROUP INC				1FE	2,811,120		114,3830	3,000,000	2,906,301	0	20,528	0	0	5.250	6.158	JD	13,125	157,500	09/27/2007	12/01/2016
835495-AF-9	SONOCO PRODUCTS				2FE	4,971,000		103,5860	5,000,000	4,996,581	0	3,152	0	0	6.500	6.570	MN	41,528	325,000	10/30/2001	11/15/2013
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	13,416,635		119,4680	13,500,000	13,458,706	0	5,741	0	0	5.250	5.310	MN	118,125	708,750	01/06/2004	11/01/2018
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	1,998,060		129,5380	2,000,000	1,998,134	0	0	0	0	6.050	6.057	JJ	55,794	121,000	01/07/2008	01/15/2038
837004-CB-4	SOUTH CAROLINA ELE & GAS			L.S.	1FE	2,997,090		129,5380	3,000,000	2,997,200	0	45	0	0	6.050	6.057	JJ	83,692			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	4,910,800	110.9480	5,547,415	5,000,000	4,911,836	.0	1,135	.0	.0	5.500	5.624	MS	91,667	266,597	09/07/2011	09/01/2041
88732J-BD-9	TIME WARNER CABLE INC			1	2FE	1,988,780	97.2270	1,988,761	2,000,000	(19)	.0	.0	.0	.0	4.500	4.534	MS	35,250	.0	08/07/2012	09/15/2042
889175-BD-6	TOLEDO EDISON COMPANY			1	2FE	1,958,980	124.3820	2,487,646	2,000,000	1,961,975	.0	644	.0	.0	6.150	6.303	MN	15,717	123,000	05/16/2007	05/15/2037
889175-BD-6	TOLEDO EDISON COMPANY			LS	2FE	979,490	124.3820	1,243,823	1,000,000	980,987	.0	322	.0	.0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
89233P-4B-9	TOYOTA MOTOR CREDIT CORP			1	1FE	8,739,150	106.0330	9,277,905	8,750,000	8,744,362	.0	2,136	.0	.0	3.200	3.227	JD	10,889	280,000	06/14/2010	06/17/2015
89233P-5S-1	TOYOTA MOTOR CREDIT CORP			1	1FE	9,983,500	103.3940	10,339,400	10,000,000	9,986,536	.0	3,036	.0	.0	2.050	2.085	JJ	96,236	102,500	01/09/2012	01/12/2017
89233P-5W-2	TOYOTA MOTOR CREDIT CORP			1	1FE	4,700,000	100.0310	4,701,452	4,700,000	4,700,000	.0	.0	.0	.0	0.514	0.621	JA	4,633	24,917	01/18/2012	01/24/2013
911312-AK-2	UNITED PARCEL SERVICE			1	1FE	1,998,580	121.5290	2,430,580	2,000,000	1,998,887	.0	126	.0	.0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AL-0	UNITED PARCEL SERVICE			1	1FE	12,971,140	104.2050	13,546,702	13,000,000	12,991,693	.0	5,893	.0	.0	3.875	3.924	AO	125,938	503,750	03/19/2009	04/01/2014
911312-AN-6	UNITED PARCEL SERVICE			1	1FE	1,973,600	115.6700	2,313,398	2,000,000	1,974,366	.0	418	.0	.0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
913017-AT-6	UNITED TECHNOLOGIES			1	1FE	11,378,603	135.3750	14,315,864	10,575,000	11,195,561	.0	(23,349)	.0	.0	6.700	6.110	FA	295,219	708,525	10/24/2002	08/01/2028
913017-AT-6	UNITED TECHNOLOGIES			SD	1FE	1,086,670	135.3750	1,353,746	1,000,000	1,066,598	.0	(2,522)	.0	.0	6.700	6.034	FA	27,917	67,000	08/26/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	1FE	2,937,540	132.7890	3,983,079	3,000,000	2,941,874	.0	904	.0	.0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	1,989,060	106.4260	2,128,512	2,000,000	1,990,080	.0	948	.0	.0	3.375	3.440	MN	8,625	68,438	11/07/2011	11/15/2021
91913J-AL-4	VALERO ENERGY CORP			1	2FE	4,926,200	122.8940	6,144,715	5,000,000	4,931,338	.0	1,082	.0	.0	6.625	6.740	JD	14,722	331,250	06/07/2007	06/15/2037
91914C-AC-1	VALERO LOGISTICS			1	3FE	7,396,698	100.6520	7,297,299	7,250,000	7,254,350	.0	(27,919)	.0	.0	6.050	5.654	MS	129,151	438,625	12/11/2006	03/15/2013
92343V-AF-1	VERIZON COMMUNICATIONS			1	1FE	11,017,470	131.1120	14,422,265	11,000,000	11,015,485	.0	(296)	.0	.0	6.250	6.238	AO	171,875	687,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS			1	1FE	3,002,820	120.0430	3,601,302	3,000,000	3,001,523	.0	(285)	.0	.0	5.500	5.487	FA	62,333	165,000	03/04/2008	02/15/2018
92343V-AP-9	VERIZON COMMUNICATIONS			1	1FE	9,872,400	141.9410	14,194,050	10,000,000	9,878,443	.0	1,700	.0	.0	6.900	7.002	AO	145,667	690,000	04/01/2008	04/15/2038
925524-AH-3	CBS CORP			1	2FE	4,271,760	137.7930	5,511,720	4,000,000	4,224,555	.0	(6,157)	.0	.0	7.875	7.302	JJ	132,125	315,000	05/01/2002	07/30/2030
925524-AX-8	CBS CORP			1	2FE	1,980,272	135.0890	2,701,784	2,000,000	1,981,621	.0	305	.0	.0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
929160-AF-6	VULCAN MATERIALS CO			1	3FE	3,003,150	109.2500	3,277,500	3,000,000	3,001,540	.0	(295)	.0	.0	6.400	6.386	MN	16,533	192,000	12/07/2007	11/30/2017
929290-AQ-0	WASTE MANAGEMENT INC			1	2FE	2,266,500	133.3560	2,667,116	2,000,000	2,200,696	.0	(9,350)	.0	.0	7.100	6.008	FA	59,167	142,000	03/19/2004	08/01/2026
931142-CB-7	WAL-MART STORES			LS	1FE	340,360	121.1540	480,982	397,000	345,165	.0	1,006	.0	.0	5.250	6.343	MS	6,948	20,843	07/06/2007	09/01/2035
931142-CB-7	WAL-MART STORES			1	1FE	4,886,780	121.1540	6,788,264	5,603,000	4,948,775	.0	12,867	.0	.0	5.250	6.216	MS	98,053	294,158	07/06/2007	09/01/2035
931142-CK-7	WAL-MART STORES			1	1FE	15,488,543	140.2410	21,491,964	15,325,000	15,476,029	.0	(2,560)	.0	.0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART STORES			1	1FE	3,767,240	120.6250	4,824,992	4,000,000	3,772,339	.0	3,469	.0	.0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
94980V-AG-3	WELLS FARGO BANK NA			1	1FE	9,982,000	125.8400	12,584,030	10,000,000	9,982,691	.0	310	.0	.0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
962166-AW-4	WEYERHAEUSER CO			1	3FE	2,208,184	115.7190	2,661,542	2,300,000	2,228,675	.0	2,614	.0	.0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
969457-BD-1	WILLIAMS COS INC			1	2FE	14,720,130	127.3270	19,099,095	15,000,000	14,761,034	.0	5,404	.0	.0	7.750	7.914	JD	51,667	1,162,500	12/14/2001	06/15/2031
976656-BP-2	WISC ELEC POWER			1	1FE	12,894,790	125.9890	17,638,502	14,000,000	13,122,221	.0	29,000	.0	.0	6.500	7.162	JD	75,833	910,000	04/25/2002	06/01/2028
976656-BX-5	WISC ELEC POWER			1	1FE	13,588,160	101.4830	14,207,634	14,000,000	13,978,888	.0	50,202	.0	.0	4.500	4.884	MN	80,500	630,000	09/17/2003	05/15/2013
976656-CC-0	WISC ELEC POWER			1	1FE	996,780	114.8110	1,148,105	1,000,000	997,602	.0	288	.0	.0	4.250	4.290	JD	1,889	42,500	12/08/2009	12/15/2019
976826-BE-6	WISCONSIN POWER & LIGHT			1	1FE	2,982,930	138.0850	4,142,550	3,000,000	2,983,872	.0	260	.0	.0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037
98934K-AB-6	ZENECA WILMINGTON			1	1FE	8,177,070	135.5210	10,164,105	7,500,000	7,951,570	.0	(28,442)	.0	.0	7.000	6.227	MN	67,083	525,000	08/15/2002	11/15/2023
013716-AW-5	ALCAN INC			A	1FE	2,814,660	126.5480	3,796,434	3,000,000	2,833,851	.0	3,350	.0	.0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA			A	1FE	6,031,950	142.2340	7,111,675	5,000,000	5,882,138	.0	(29,164)	.0	.0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
06415C-AC-3	BANK OF NOVA SCOTIA			A	1FE	1,997,440	104.1200	2,082,394	2,000,000	1,997,879	.0	439	.0	.0	0.950	1.977	JJ	16,358	19,500	01/20/2012	01/30/2017
06417E-BE-8	BNS CD			A	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1.330	0.470	FMAN	608	1,497	07/17/2012	08/15/2013
136375-BN-1	CANADIAN NATL RAILWAYS			A	1FE	8,822,300	136.1710	12,255,354	9,000,000	8,836,729	.0	2,967	.0	.0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES			A	2FE	8,695,115	132.8420	10,142,510	7,635,000	8,549,334	.0	(24,909)	.0	.0	7.200	6.125	JJ	253,482	549,720	04/06/2006	01/15/2032
136385-AF-8	CANADIAN NATL RESOURCES			LS	2FE	758,510	107.6590	818,205	760,000	759,624	.0	167	.0	.0	4.900	4.925	JD	3,103	37,240	11/23/2004	12/01/2014
136385-AF-8	CANADIAN NATL RESOURCES			A	2FE	1,237,570	107.6590	1,334,967	1,240,000	1,239,387	.0	273	.0	.0	4.900	4.925	JD	5,063	60,760	11/23/2004	12/01/2014
136385-AK-7	CANADIAN NATL RESOURCES			A	2FE	2,991,750	117.7600	3,532,809	3,000,000	2,995,874	.0	764	.0	.0	5.700	5.734	MN	21,850	171,000	03/12/2007	05/15/2017
13645R-AF-1	CANADIAN PACIFIC RAILWAY			A	2FE	6,335,564	120.5990	7,603,767	6,305,000	6,339,074	.0	(846)	.0	.0	5.950	5.904	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY			A	2FE	1,954,280	121.2330	2,424,668	2,000,000	1,971,144	.0	4,284	.0	.0	6.500	6.823	MN	16,611	130,000	08/07/2008	05/15/2018
15135U-AH-2	CENOVUS ENERGY INC			1	2FE	3,991,280	103.6410	4,145,620	4,000,000	3,991,141	.0	(139)</									

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
867229-AC-0	SUNCOR ENERGY INC	A			2FE	3,136,617		133,7970	2,765,000	3,089,017	0	(8,816)	0	0	7.150	6.101	FA	82,374	197,698	10/24/2006	02/01/2032
867229-AC-0	SUNCOR ENERGY INC	L.S.			2FE	269,423		133,7970	235,000	265,044	0	(824)	0	0	7.150	6.014	FA	16,803	16,803	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC	A			2FE	2,892,210		120,9640	3,000,000	2,903,614	0	2,021	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED	A			2FE	4,468,870		113,3590	4,500,000	4,463,045	0	717	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
878742-AZ-8	TECK RESOURCES LIMITED	A			2FE	998,080		105,4920	1,000,000	998,031	0	(49)	0	0	5.400	5.413	FA	21,450	0	07/30/2012	02/01/2043
893526-DJ-9	TRANS-CANADA PIPELINES	A			1FE	4,961,900		132,8800	5,000,000	4,962,842	0	507	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA	A			2FE	996,870		118,9480	1,000,000	996,939	0	44	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA	A			2FE	4,007,960		108,0540	4,000,000	4,007,559	0	(34)	0	0	6.000	5.986	MN	30,667	243,333	11/04/2011	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA	L.S.			2FE	997,470		100,9670	1,000,000	997,462	0	(8)	0	0	4.000	4.031	AO	7,333	0	10/18/2012	10/25/2022
02364W-AP-0	AMERICA MOVIL SA de CV	F			1FE	5,942,820		129,6520	6,000,000	5,946,554	0	880	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
046353-AB-4	ASTRAZENECA PLC	F			1FE	1,998,640		121,4620	2,000,000	1,999,062	0	131	0	0	5.900	5.909	MS	34,744	118,000	09/05/2007	09/15/2017
05541V-AA-4	BG ENERGY CAPITAL PLC	F			1FE	1,020,963		110,0840	1,000,000	1,018,453	0	(1,966)	0	0	4.000	3.729	JD	2,444	40,000	09/09/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC	F			1FE	8,050,410		110,1020	8,000,000	8,051,790	0	743	0	0	4.000	3.905	AO	67,556	302,333	08/09/2012	10/15/2021
055451-AQ-1	BHP FINANCE USA	F			1FE	4,953,200		104,2950	5,000,000	4,956,562	0	3,362	0	0	2.875	2.984	FA	50,712	71,875	02/21/2012	02/24/2022
06849A-AB-5	BARRICK INTL BK CORP	F			2FE	1,950,932		117,5160	2,000,000	1,953,173	0	800	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING	F			2FE	4,991,700		139,1380	5,000,000	4,992,998	0	728	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC	F			2FE	32,650,930		158,5530	30,000,000	32,509,276	0	(56,804)	0	0	9.625	8.456	JD	128,333	2,887,500	07/12/2001	12/15/2030
111022-AA-7	BRITISH TRANSCO FINANCE	F			2FE	28,294,849		123,5830	29,815,000	29,090,916	0	101,738	0	0	6.625	7.161	JD	164,604	1,975,244	05/09/2001	06/01/2018
11778B-AA-0	BSKYB FINANCE UK	F			2FE	1,981,080		111,9340	2,000,000	1,993,398	0	2,062	0	0	5.625	5.751	AO	23,750	112,500	10/13/2005	10/15/2015
11778B-AB-8	BSKYB FINANCE UK	F			2FE	984,330		128,0920	1,000,000	985,737	0	261	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE	F			1FE	1,769,130		116,5810	2,000,000	1,795,804	0	4,763	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033
12621V-AA-3	CNOOC FIN 2011	F			1FE	4,346,710		109,0420	4,000,000	4,333,436	0	(13,274)	0	0	4.250	3.075	JJ	73,194	0	08/16/2012	01/26/2021
1912EQ-AC-6	COCA-COLA HBC FINANCE BV	F			2FE	1,982,126		102,4740	2,000,000	1,998,198	0	2,207	0	0	5.125	5.244	MS	29,611	102,500	02/12/2004	09/17/2013
21987B-AQ-1	CODELCO INC	F			1FE	5,574,460		100,9940	5,650,000	5,577,357	0	2,898	0	0	3.000	3.157	JJ	77,217	0	07/10/2012	07/17/2022
22546Q-AE-7	CREDIT SUISS NEW YORK	F			1FE	5,990,460		105,4480	6,000,000	5,995,314	0	1,891	0	0	3.500	3.535	MS	57,167	210,000	03/18/2010	03/23/2015
24023C-AB-2	DBS BANK LTD/SINGAPORE	F			1FE	5,003,700		103,7220	5,000,000	5,003,058	0	(642)	0	0	2.350	2.334	FA	40,146	58,750	03/01/2012	02/28/2017
24820R-AG-3	STATOIL	F			1FE	19,072,098		134,9930	20,340,000	19,335,559	0	33,444	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM	F			2FE	24,374,510		149,5260	24,000,000	24,834,995	0	(20,759)	0	0	8.750	8.366	JD	93,333	2,100,000	09/20/2001	06/15/2030
25243Y-AM-1	DIAGEO PLC	F			1FE	4,878,500		120,4350	5,000,000	4,928,295	0	12,388	0	0	5.750	6.096	AO	54,306	287,500	07/17/2008	10/23/2017
268317-AB-0	ELECTRIOTE DE FRANCE	F			1FE	1,111,900		122,3300	1,000,000	1,077,651	0	(10,712)	0	0	6.500	5.000	JJ	27,986	65,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRIOTE DE FRANCE	F			1FE	7,884,080		133,3650	8,000,000	7,888,674	0	1,453	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
29268B-AB-7	ENEL FINANCE	F			2FE	3,493,385		111,1330	3,500,000	3,495,942	0	648	0	0	6.250	6.276	MS	64,410	218,750	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE	F			2FE	12,395,970		104,2090	12,000,000	12,367,086	0	(6,067)	0	0	6.800	6.546	MS	240,267	816,000	10/22/2007	09/15/2037
29274F-AB-0	ENERSIS SA	F			2FE	6,843,970		117,7210	7,000,000	6,947,781	0	10,914	0	0	7.400	7.621	JD	43,167	518,000	06/13/1997	12/01/2016
35177P-AL-1	FRANCE TELECOM	SD			1FE	2,977,090		149,3780	3,000,000	2,905,200	0	2,044	0	0	8.500	8.851	MS	85,000	255,000	02/15/2002	03/01/2031
35177P-AL-1	FRANCE TELECOM	F			1FE	2,981,937		149,3780	3,000,000	2,934,225	0	1,416	0	0	8.500	8.740	MS	85,000	255,000	11/14/2008	03/01/2031
35177P-AT-4	FRANCE TELECOM	F			1FE	5,078,020		117,1170	5,000,000	5,055,343	0	(7,124)	0	0	5.375	5.170	JJ	129,149	268,750	08/10/2009	07/08/2019
377373-AD-7	GLAXOSMITHKLINE CAP PLC	F			1FE	4,966,000		103,7460	5,000,000	4,967,796	0	1,796	0	0	2.850	2.929	MN	20,979	70,854	05/02/2012	05/08/2022
44328M-AC-8	HSBC BANK PLC	F			1FE	994,010		111,1930	1,000,000	995,184	0	523	0	0	4.125	4.189	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON W'HAMPOA INTL	F			1FE	6,749,400		144,1370	6,000,000	6,674,299	0	(15,166)	0	0	7.450	6.459	MN	45,942	447,000	07/27/2007	11/24/2033
45074G-AB-6	IBERDROLA FIN	F			2FE	4,968,150		104,6770	5,000,000	4,976,595	0	2,823	0	0	5.000	5.082	MS	76,389	250,000	09/08/2009	09/11/2019
500472-AF-2	PHILIPS ELECTRONICS NV	F			1FE	6,669,515		107,9810	6,700,000	6,671,329	0	1,814	0	0	3.750	3.805	MS	73,979	129,813	03/05/2012	03/15/2022
500631-AH-9	KOREA ELECTRIC & POWER	F			1FE	3,731,760		137,1540	3,500,000	3,687,163	0	(8,001)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
636203-AA-9	NATIONAL GAS CO	F			2FE	2,934,410		106,5000	3,000,000	2,940,589	0	1,129	0	0	6.050	6.212	JJ	82,683	181,500	09/21/2006	01/15/2036
65504L-AC-1	NOBLE HOLDING INTL LTD	F			2FE	1,023,450		112,3730	1,000,000	1,019,306	0	(2,089)	0	0	4.900	4.595	FA	20,417	49,000	12/14/2010	08/01/2020
659531-AJ-9	STATOIL ASA	F			1FE	5,514,220		142,3030	5,000,000	5,434,958	0	(15,588)	0	0	7.150	6.277	JJ	164,847	357,500	09/19/2008	01/15/2029
69367C-AB-1	PTT PUBLIC CO LTD	F			2FE	2,329,025		116,3470	2,500,000	2,345,857	0	2,961	0	0	5.875	6.393	FA	60,382	146,875	04/07/2006	08/03/2035
75405T-AA-7	RASGAS II	F			1FE	797,500		112,2500	797,500	797,500	0	0	0	0	5.298	5.298	MS	10,680	42,252	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III	F			1FE	1,000,000		123,2500	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
826200-AD-9	SIEMENS FINANCING	F			1FE	5,005,210		131,3070	5,000,000	5,003,851	0	(202)	0	0	6.125	6.116	FA	113,993	306,250	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS	F			1FE	26,349,950		145,4410	25,895,000	26,277,557	0	(9,357)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
853250-AA-6	STANDARD CHARTERED BANK	F			1FE	3,600,234		132,5810	3,630,000	3,604,414	0	582	0	0	8.000	8.073	MN	25,007	290,400	05/24/2001	05/30/2031
85771P-AG-7	STATOIL	F			1FE	3,994,880		98,6420	4,000,000	3,994,881	0	1	0	0	2.450	2.464	JJ	10,889	0	12/03/2012	01/17/2023
87019E-AL-9	SWEDBANK AB	F			1FE	4,995,750		100,0760	5,000,000	4,999,883	0	1,218	0	0	2.900	2.926	JJ	67,264	145,000	06/17/2009	01/14/2013
87927V-AE-8	TELECOM ITALIA CAPITAL	F			2FE	1,912,540		102,7500	2,000,000	1,986,604	0	14,366	0	0	5.250	6.041	MN	13,417	105,000	01/18/2007	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL	F			2FE	3,089,839		100,7500	3,000,000	3,077,757	0	(1,805)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE	F			2FE	8,262,740		118,3750	8,000,000	8,216,340	0	(5,772)	0	0	8.250	7.957	MS	194,333	660,000	12/07/2001	09/15/2030
87938W-AB-9	TELEFONICA EMISIONES	F			2FE	1,029,060		110,6500	1,000,000	1,012,364	0	(3,123)	0	0	6.421	6.020	JD	1,962	64,210	09/28/2006	06/20/2016
881575-AA-2	TESCO PLC	F			1FE	2,889,420		117,8770	3,000,000	2,934,353	0	11,242	0	0	5.500	6.023	MN	21,083	165,000	08/01/2008	11/15/2017
88165F-AF-9	TEVA PHARMACEUT FIN BV	F			1FE	996,350		106,9100	1,000,000	996,669	0	309	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
89153V-AA-7	TOTAL CAPITAL INTL SA	LS	F		1FE	2,333,780		100,7430	2,344,000	2,335,492	0	1,712	0	0	1.500	1.591	FA	13,087	17,580	02/14/2012	02/17/2017
89153V-AA-7	TOTAL CAPITAL INTL SA	F			1FE	7,622,620		100,7430	7,656,000	7,628,211	0	5,591	0	0	1.500	1.591	FA	42,746	57,420	02/14/2012	02/17/2017
89153V-AB-5	TOTAL CAPITAL INTL SA	LS	F		1FE	4,634,589		104,2650	4,637,000	4,634,682	0	93	0	0	2.875	2.881	FA	49,622	66,657	02/14/2012	02/17/2022
89153V-AB-5	TOTAL CAPITAL INTL SA	F			1FE	5,360,211		104,2650	5,363,000	5,360,319	0	108	0	0	2.875	2.881	FA	57,392	77,093	02/14/2012	02/17/2022
91311Q-AD-7	UNITED UTILITIES PLC	F			2FE	16,412,415		107,1070	18,010,000	17,256,798	0	115,318	0	0	4.550	5.444	JD	27,315	819,455	02/04/2004	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC	F			2FE	5,970,370		110,7020	6,000,000	5,981,177	0	2,456	0	0	5.375	5.435	FA	134,375	322,500	05/16/2007	02/01/2019
92857W-AB-6	VODAFONE GROUP PLC	F			1FE	8,719,695		129,0110	8,500,000	8,655,165	0	(4,716)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-AF-7	VODAFONE GROUP PLC	F			1FE	19,743,770		104,2720	20,000,000	19,969,763	0	29,522	0	0	5.000	5.161	JD	41,667	1,000,000	12/03/2003	12/16/2013
D6574*-AB-5	CLAAS KGAA MBH PP	F			2	2,000,000		103,5580	2,000,000	2,071,169	0	0	0	0	3.980	3.980	FA	30,071	0	08/02/2012	08/15/2022
N7660#-AM-9	SHV NEDERLAND BV PP	F			2FE	2,000,000		103,7610	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	44,200	03/28/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP	F			1	2,000,000		102,9590	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	18,753	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,079,915,825	XXX	2,553,008,833	2,080,968,834	2,083,298,573	0	616,805	0	0	XXX	XXX	XXX	29,290,703	119,311,376	XXX	XXX
02148J-AD-9	CIWALT 2006-39CB 1A4	2			4FIM	2,605,596		83,6350	2,575,446	2,638,214	0	(8,378)	72,027	0	6.000	6.178	MN	15,397	185,809	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1	2			1FIM	2,534,000		101,2070	2,572,229	2,541,545	0	(545)	0	0	5.064	5.181	MN	10,725	128,704	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1	2			3FIM	4,342,567		102,1020	4,448,453	4,339,814	0	2,124	0	0	5.500	5.631	MN	19,969	239,548	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1	2			2FIM	6,460,629		104,6050	6,814,293	6,514,321	0	3,256	0	0	5.750	5.949	MN	31,214	374,495	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3	2			1FIM	3,895,912		105,0100	4,178,242	3,929,552	0	2,637	0	0	5.750	6.156	MN	19,066	228,739	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1	2			1FIM	3,026,157		103,9310	3,305,211	3,180,198	0	7,488	0	0	5.500	6.374	MN	14,576	174,762	09/20/2007	08/25/2035
05948K-FY-0	BOAA 2003-9 1CB4	2			1FIM	2,338,619		103,0620	2,522,765	2,382,864	0	4,264	0	0	5.500	6.286	MN	11,219	134,630	06/27/2007	11/25/2033
05948K-XT-1	BOAA 2005-2 1CB4	2			3FIM	4,726,123		86,1870	4,451,037	5,164,400	0	4,845	0	0	5.500	6.246	MN	23,670	298,062	12/01/2012	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5	2			3FIM	14,147,804		99,7770	14,404,326	14,322,144	0	56,473	0	0	5.750	6.084	MN	69,175	830,101	12/12/2005	12/25/2035
059515-BF-2	BAFC 2007-3 1A2	2			1FIM	3,192,813		95,4670	3,640,755	3,813,631	0	3,407,926	0	0	5.500	8.652	MN	17,479	209,738	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B	2			1FIM	856,404		54,2450	794,089	646,931	0	(28,694)	0	0	5.971	16.036	MN	7,284	47,510	10/30/2009	01/25/2037
126673-W2-4	CIWL 2005-6 M1	2			1FIM	1,501,522		98,3280	1,498,426	1,523,904	0	2,596	0	0	0.700	1.737	MN	207	8,396	04/17/2012	12/25/2035
12667G-AH-6	CIWALT 2005-13CB AB	2			2FIM	2,076,236		95,7810	2,058,769	2,149,452	0	2,468	0	0	5.500	6.013	MN	9,852	118,726	10/13/2006	05/25/2035
12667G-PV-9	CIWALT 2005-20CB 1A3	2			2FIM	2,609,062		87,9970	2,538,113	2,884,327	0	2,261	249,101	0	5.500	6.056	MN	13,220	159,355	04/12/2006	07/25/2035
12667G-PW-7	CIWALT 2005-20CB 1A4	2			4FIM	12,703,436		86,4460	11,550,009	13,360,906	0	(72,063)	717,502	0	5.500	4.953	MN	61,238	738,170	06/16/2005	07/25/2035
12667G-XD-0	CIWALT 2005-28CB 2A4	2			4FIM	4,571,062		87,3360	4,073,637	4,664,349	0	271	0	0	5.750	6.062	MN	22,350	269,570	11/04/2005	08/25/2035
12668A-AL-9	CIWALT 2005-47CB A11	2			4FIM	8,779,129		83,5360	8,409,313	9,635,696	0	8,730	912,409	0	5.500	5.800	MN	44,164	532,494	12/13/2006	10/25/2035
12668A-NI-1	CIWALT 2005-54CB 1N1	2			4FIM	1,642,448		87,2410	1,520,463	1,641,370	0	(5,130)	92,968	0	5.500	5.010	MN	7,988	96,511	09/07/2005	10/25/2035
12668B-YF-4	CIWALT 2006-7CB 1A14	2			5FIM	1,211,097		68,5490	1,039,743	1,231,767	0	36,454	0	0	6.000	5.861	MN	7,584	91,505	04/07/2006	05/25/2036
12668G-AD-4	CIWL 2006-S9 A4	2			4FIM	1,569,942		72,4000	1,564,003	2,160,220	0	(9,059)	0	0	5.794	9.176	MN	10,430	125,163	12/14/2006	11/25/2035
12668G-AF-9	CIWL 2006-S9 A6	2			2FIM	962,656		1,060,013	1,225,333	1,003,211	0	5,031	0	0	5.588	11.829	MN	5,706	68,472	12/14/2006	08/25/2036
12668J-JK-7	CIWL 2005-24 A7	2			3FIM	2,105,689		97,7370	2,071,632	2,119,599	0	263	0	0	5.500	5.626	MN	9,715	117,042	10/28/2005	11/25/2035
17309A-AD-1	CIWALT 2006-A1 1A4	2			3FIM	11,838,944		87,7390	11,276,629	12,852,543	0	50,137	0	0	5.750	5.988	MN	61,585	738,301	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5	2			4FIM	1,999,940		87,6020	1,752,038	2,000,000	0	(21,591)	0	0	6.652	6.341	MN	11,087	123,251	06/20/2007	06/25/2037
22545B-PR-3	CSFB 2005-4 2A4	2			3FIM	1,900,027		97,5660	1,973,263	2,022,484	0	371	82,395	0	5.500						

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362341-HR-7	GSAMP 2005-7F 2A6			2	1FIM	2,695,588		2,893,263	2,831,871	2,751,348	0	(3,713)	0	0	5.500	6.368	MON	12,979	155,753	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			2	4FIM	4,696,278		4,333,481	5,263,185	4,656,515	0	(77,340)	216,546	0	6.000	6.069	MON	26,316	315,791	12/23/2005	02/25/2036
46412R-AD-7	IRIHE 2007-1 2A3			2	5FIM	4,969,888		59,7670	4,183,683	7,000,000	0	(130,909)	0	0	6.150	6.248	MON	35,875	430,500	05/11/2007	08/25/2037
466247-JJ-8	JPMIT 2004-2 4A4			2	3FIM	2,337,930		96,3040	2,243,114	2,329,196	0	7,300	0	0	5.500	5.250	MON	10,675	128,106	06/16/2005	11/25/2034
466247-ZO-9	JPMIT 2005-S3 1A3			2	3FIM	12,643,579		95,1850	12,374,063	13,000,000	0	(112,783)	0	0	5.750	4.933	MON	62,292	747,276	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			2	3FIM	3,026,877		63,3230	2,762,244	4,362,130	0	(173,789)	631,078	0	6.410	6.503	MON	23,301	255,860	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	3FIM	1,792,416		63,3580	1,523,199	2,404,134	0	(88,413)	0	0	6.000	6.150	MON	12,021	138,796	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			2	4FIM	1,949,682		69,0370	1,631,209	2,362,790	0	16,007	258,528	0	5.750	6.179	MON	11,322	135,481	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			2	1FIM	1,399,484		53,5170	964,368	1,801,975	395,761	30,356	8,935	0	5.950	6.492	MON	13,935	105,143	10/04/2006	11/25/2036
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			2	3FIM	2,020,395		62,9710	1,734,726	2,754,801	0	(87,823)	168,792	0	6.092	6.813	MON	13,985	137,280	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5H			2	1FIM	10,848,280		61,3130	9,319,343	15,199,619	0	(450,421)	651,069	0	5.941	5.787	MON	75,252	739,111	12/12/2006	12/25/2036
61752R-AL-6	MSM 2007-3XS 2A5			2	4FIM	741,457		68,2670	608,873	891,902	0	(23,509)	0	0	6.207	6.067	MON	4,613	53,586	02/15/2007	01/25/2047
65538P-AF-5	NAA 2007-1 1A5			2	2FIM	5,862,873		98,1760	6,921,619	7,050,222	0	(44,572)	0	0	6.347	9.929	MON	37,290	394,410	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			2	5FIM	293,823		75,2010	263,523	350,423	0	2,346	183	0	6.500	6.021	MON	1,825	20,020	06/01/2006	06/01/2036
75970J-AD-8	RAMC 2007-1 AF1			2	5FIM	1,052,049		54,2660	828,770	1,527,239	0	(122,870)	48,144	0	5.742	5.532	MON	7,308	87,921	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	5FIM	6,020,401		53,9720	4,566,980	8,461,836	0	(276,473)	418,857	0	5.710	4.830	MON	40,264	482,116	03/14/2007	04/25/2037
76111H-MD-7	RALI 2005-QS16 A4			2	4FIM	16,534,134		86,6070	15,818,384	18,264,514	0	(238,878)	0	0	5.750	6.146	MON	87,517	1,050,210	12/09/2005	11/25/2035
76111H-XQ-6	RALI 2006-QS3 1A12			2	3FIM	1,160,075		77,6310	1,092,871	1,407,771	0	2,993	102,481	0	6.000	6.829	MON	7,039	79,811	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			2	4FIM	10,152,038		63,6190	9,302,182	14,621,658	0	91,739	648,735	0	6.000	6.317	MON	73,108	872,517	12/14/2006	09/25/2036
863579-AM-0	SARM SER 2004-12 CL 1A2			2	1FIM	1,102,026		98,5730	1,230,094	1,247,908	0	(16,577)	0	0	2.863	4.502	MON	2,978	35,068	10/30/2009	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A			2	1FIM	1,524,658		94,0710	1,679,253	1,785,095	0	(12,913)	0	0	2.558	5.453	MON	4,190	49,931	10/30/2009	10/25/2034
86359A-QS-5	SASC 2003-28XS A5			2	1FIM	10,478,675		100,5650	10,541,195	10,481,951	0	(94,071)	0	0	6.010	5.994	MON	52,497	628,951	08/20/2003	09/25/2033
86359D-SR-9	SASC 2005-17 5A1			2	4FIM	936,783		92,4830	905,454	979,051	0	(810)	34,466	0	5.500	0.000	MON	4,487	53,816	09/29/2005	10/25/2035
87222S-AF-4	TBW 2006-5 A5A			2	6FIM	62,835		6,0500	58,557	50,279	36,859	(39,524)	0	0	0.000	28.166	MON	0	49,939	10/23/2006	11/25/2036
93934F-BL-5	WIALT 2005-7 2CB1			2	4FIM	4,226,105		91,3030	3,889,564	4,270,052	0	40,129	0	0	5.500	5.806	MON	19,525	234,303	09/30/2005	08/25/2035
93935S-AE-3	WIALT 2007-0A3 5A			2	1FIM	1,813,240		67,4050	2,911,372	4,319,254	0	(56,518)	0	0	2.319	22.797	MON	8,347	103,691	10/30/2009	04/25/2047
3399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					235,444,886	XXX	227,184,032	269,234,924	233,949,419	432,620	(1,900,020)	5,350,180	0	XXX	XXX	XXX	1,266,050	14,906,540	XXX	XXX
05524Q-AG-3	BAMLL 2012-CLR B			2	1FIM	5,691,000		101,6020	5,782,153	5,691,000	0	0	0	0	1.809	1.840	MON	4,795	23,205	09/10/2012	08/15/2017
05947U-ZR-8	BACM 2005-5 A4			2	1FIM	11,255,944		110,8330	12,579,534	11,350,000	0	9,607	0	0	5.115	5.273	MON	48,379	580,553	01/12/2007	10/10/2045
05947U-X2-9	BACM 2005-4 ASB			2	1FIM	4,545,155		103,5170	4,633,327	4,475,918	0	(17,340)	0	0	4.867	4.322	MON	18,154	217,843	12/04/2009	07/10/2045
059497-AV-9	BACM 2007-1 A3			2	1FIM	4,194,804		102,6160	4,074,983	3,971,119	0	(12,852)	0	0	5.449	(0.322)	MON	18,032	72,129	07/31/2012	01/15/2049
05952A-AC-8	BACM 2008-1 A3			2	1FIM	5,342,383		106,5230	5,326,125	5,000,000	0	(125,750)	0	0	6.168	3.288	MON	25,702	260,941	02/06/2012	02/10/2051
07388V-AB-4	BSCMS 2007-T26 A2			2	1FIM	159,020		99,9440	156,678	156,766	0	(314)	0	0	5.330	2.190	MON	696	8,658	07/12/2011	01/12/2045
07388V-AD-4	BSCMS 2007-PW16 AAB			2	1FIM	4,811,672		107,3410	4,865,354	4,532,632	0	(50,289)	0	0	5.716	4.229	MON	21,592	263,381	06/25/2010	06/11/2040
12513X-AD-4	CD 2006-CD2 AAB			2	1FIM	7,483,353		102,6650	7,509,694	7,314,770	0	(3,258)	0	0	5.334	4.711	MON	32,515	397,260	12/10/2009	01/15/2046
12527E-AB-4	CFORE 2011-C1 E			2	1FIM	2,024,302		108,1810	2,163,626	2,000,000	0	(6,647)	0	0	3.759	3.407	MON	8,265	75,174	04/19/2011	04/15/2044
126191-AA-3	COMM 2012-9W57 A			2	1FIM	8,079,966		104,8510	8,388,104	8,067,601	0	(12,365)	0	0	2.365	2.152	MON	13,137	157,640	02/15/2012	02/10/2029
126192-AB-9	COMM 2012-LC4 A2			2	1FIM	8,079,822		104,6040	8,368,296	8,000,000	0	(13,240)	0	0	2.256	2.025	MON	15,404	135,360	03/01/2012	12/10/2044
12644L-AQ-3	CSMC 2010-RPS 2A			2	1FE	3,440,039		114,9110	3,447,333	3,000,000	0	(8,192)	0	0	5.342	1.602	MON	13,355	0	11/28/2012	12/18/2043
22541Q-SG-8	CSFB 2003-C4 B			2	1FIM	5,174,219		102,1610	5,108,065	5,000,000	0	(78,881)	0	0	5.253	1.570	MON	21,888	109,438	07/20/2012	08/15/2036
22541S-AD-0	CSFB 2004-C1 A4			2	1FIM	14,008,277		103,1650	14,654,818	14,205,264	0	23,410	0	0	4.750	4.982	MON	56,229	679,174	09/28/2005	01/15/2037
22546B-AC-4	CSMC 2007-C5 A2			2	1FIM	949,122		99,8070	932,728	934,529	0	(8,239)	0	0	5.589	3.931	MON	4,353	57,470	08/10/2011	09/15/2040
233050-AC-7	DBUBS 2011-LC1A			2	1FIM	1,009,938		118,9880	1,189,876	1,008,189	0	(965)	0	0	5.002	4.907	MON	4,168	50,020	02/08/2011	01/01/2021
23305X-AA-9	DBUBS 2011-LC2A A1			2	1FIM	4,423,009		109,5580	4,797,999	4,379,403	0	(6,165)	0	0	3.527	3.312	MON	12,872	154,462	06/17/2011	01/10/2021
36249K-AC-4	GSMS 2010-C1 A2			2	1FIM	1,029,960		116,7170	1,167,168	1,000,000	0	(2,192)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
36828Q-DN-3	GEICM 2004-C1 A3			2	1FIM	4,451,695		102,5790	4,668,626	4,551,254	0	12,951	17,431	0	4.596	4.966	MON	17,431	209,176	09/29/2005	11/10/2038
396789-JS-9	GCFCF 2005-GG3 A3			2	1FIM	7,996,338		100,2180	7,968,643	7,951,302	0	(22,140)	0	0	4.569	4.3					

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746W-D6-4	MSDWC 2003-H02 C			2	1FM	4,609,275	100.0410	4,531,835	4,530,000	4,529,730	.0	(79,545)	.0	.0	5.150	2.300	MON	19,441	136,089	05/15/2012	03/12/2035
878091-AV-9	TIAA 2001-C1A H			2	1FM	10,224,406	103.4630	10,035,940	9,700,000	10,007,273	.0	(217,133)	.0	.0	5.770	2.203	MON	46,641	326,486	05/04/2012	06/19/2033
90268T-AD-6	UBSC 2011-C1 AAB			2	1FM	3,044,865	107.7480	3,232,428	3,000,000	3,039,302	.0	(5,530)	.0	.0	3.187	2.959	MON	7,969	95,610	12/09/2011	01/10/2045
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER1QL			2	1FM	6,149,969	102.5660	6,153,936	6,000,000	6,148,759	.0	(1,210)	.0	.0	3.298	3.011	MON	16,489	16,489	11/15/2012	11/15/2030
92936G-AA-8	WFBZ 2011- BXR A			2	1FM	2,999,889	102.1600	3,064,806	3,000,000	3,001,766	.0	1,390	.0	.0	3.662	3.658	MON	9,155	109,860	07/28/2011	07/05/2024
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						146,592,779	XXX	151,489,252	144,026,568	145,841,664	0	(648,645)	0	0	XXX	XXX	XXX	532,697	5,329,454	XXX	XXX
15005M-AD-6	CEDAR BRAKES I LLC SERIES B			2	2AM	487,062	103.6340	504,762	487,062	487,062	.0	.0	.0	.0	8.500	8.498	FA	15,640	41,400	03/04/2005	02/15/2014
208245-AA-8	CONN 2012-A A			2	2AM	1,102,242	100.1250	1,110,627	1,109,240	1,106,923	.0	4,681	.0	.0	4.000	5.063	MON	1,972	27,683	04/25/2012	04/15/2016
221470-AA-5	COSO GEOTHERMAL			2	6FE	4,497,301	43.8080	2,879,114	6,572,119	2,879,114	(1,594,914)	(23,273)	2,074,818	.0	7.000	7.000	JJ	212,133	460,048	12/03/2007	07/15/2026
22822R-AV-2	CROWN CASTLE		L.S.	1	1FE	870,000	104.2540	907,008	870,000	870,000	.0	.0	.0	.0	3.214	3.236	MON	1,165	27,962	07/29/2010	08/15/2015
22822R-AV-2	CROWN CASTLE			1	1FE	130,000	104.2540	135,530	130,000	130,000	.0	.0	.0	.0	3.214	3.236	MON	4,178	4,178	07/29/2010	08/15/2015
22822R-AZ-3	CROWN CASTLE			1	1FE	5,000,000	112.7350	5,636,725	5,000,000	5,000,000	.0	.0	.0	.0	4.883	4.883	MON	10,851	244,150	07/29/2010	08/15/2020
23336T-AA-1	DTAOT 2012-2A A			2	1FE	3,641,929	100.0640	3,644,304	3,641,988	3,642,552	.0	623	.0	.0	0.910	0.881	MON	1,473	12,797	07/17/2012	11/16/2015
60467M-AB-7	MIRANT CORP			2	4AM	7,633,351	109.0000	8,153,299	7,480,090	7,533,722	.0	(16,852)	.0	.0	9.125	8.770	JD	1,896	682,558	08/22/2001	06/30/2017
60467M-AC-5	MIRANT CORP			2	4AM	22,538,849	113.2500	25,377,934	22,408,771	22,506,338	.0	(8,004)	.0	.0	10.060	9.978	JD	6,262	2,254,322	08/22/2001	12/30/2028
64908P-AA-1	NEW VALLEY GENERATION 3			2	1FE	2,741,911	108.2400	2,967,852	2,741,911	2,741,911	.0	.0	.0	.0	5.131	5.130	JJ	64,873	140,687	12/16/2002	01/15/2021
75952A-AF-4	RELIANT ENERGY INC			2	5AM	3,905,581	110.2500	4,245,489	3,850,784	3,869,227	.0	(4,147)	.0	.0	9.237	9.011	JJ	176,860	355,697	03/26/2001	07/02/2017
80282H-AD-5	SDART 2010-3 B			2	1FE	10,067,188	100.5290	10,052,940	10,000,000	10,026,226	.0	(40,961)	.0	.0	2.050	1.250	MON	9,111	102,500	06/21/2012	05/15/2015
96032T-AA-4	WESTR 2012-2A A			2	1FE	5,974,319	100.7500	6,019,126	5,974,319	5,974,319	.0	.0	.0	.0	3.000	3.005	MON	5,476	35,348	09/14/2012	01/20/2025
12548W-AA-1	CFZ 2012-3A A1L		F	2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1.693	1.696	JAJO	.0	.0	12/05/2012	01/29/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						69,589,733	XXX	72,634,710	71,266,284	67,767,394	(1,594,914)	(87,933)	2,074,818	0	XXX	XXX	XXX	507,886	4,389,330	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,531,543,223	XXX	3,004,316,827	2,565,496,610	2,530,857,500	(1,162,294)	(2,019,793)	7,424,998	0	XXX	XXX	XXX	31,597,336	143,936,700	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2FE	1,865,780	106.3750	2,127,500	2,000,000	1,867,917	.0	437	.0	.0	6.500	6.983	MM	16,611	130,000	07/13/2007	05/15/2057
060505-DR-2	BANK OF AMERICA CORP			1	3FE	20,000,000	110.6080	22,121,600	20,000,000	20,000,000	.0	.0	.0	.0	8.000	8.000	JJ	671,111	1,600,000	01/24/2008	01/01/9999
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1			1	2FE	9,725,000	113.3010	11,330,100	10,000,000	9,725,000	.0	.0	.0	.0	7.900	8.123	AO	133,861	790,000	06/05/2008	01/01/9999
902973-8B-2	U S BANCORP SERIES D			1	2FE	9,254,775	25.6000	9,476,890	370,191	9,254,775	.0	.0	.0	.0	7.875	7.875	JAJO	186,254	740,967	03/10/2008	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						40,845,555	XXX	45,056,090	32,370,191	40,847,692	0	437	0	0	XXX	XXX	XXX	1,007,837	3,260,967	XXX	XXX
003723-AA-1	ABN AMRO NA HOLDING CAP			1	1AM	4,150,000	100.0000	5,000,000	5,000,000	4,150,000	.0	.0	.0	.0	6.523	6.521	MM	48,017	326,150	04/06/2005	12/01/2049
055630-AA-8	BANK OF NEW YORK			1	3AM	4,278,667	101.5000	3,972,710	3,914,000	3,973,451	.0	(15,266)	.0	.0	7.780	7.283	JD	25,376	304,509	12/01/2004	12/01/2026
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,531,250	113.3750	2,834,375	2,500,000	2,530,238	.0	(991)	.0	.0	6.613	6.474	JJ	76,233	165,325	10/20/2011	12/15/2055
17306R-20-4	CITIGROUP CAPITAL VIII			1	3AM	4,778,182	25.1900	4,780,080	189,761	4,745,927	.0	(32,255)	.0	.0	6.950	7.006	MJSD	.0	329,710	10/17/2006	09/15/2031
17311H-20-9	CITIGROUP CAPITAL XVII			1	1AM	471,327	25.0300	584,025	23,333	471,339	.0	13	.0	.0	6.350	7.964	MJSD	.0	37,041	02/27/2007	03/15/2067
902973-8B-6	U S BANCORP PRFD			1	1AM	16,853,750	866.0000	19,052,000	22,000	16,853,750	.0	.0	.0	.0	14.000	0.619	AO	196,778	782,832	08/03/2010	01/01/9999
92978A-AA-0	WACHOVIA CAP TRUST III			1	1AM	4,037,500	99.5000	4,975,000	5,000,000	4,037,500	.0	.0	.0	.0	5.570	6.898	MJSD	13,151	283,129	01/17/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						37,100,676	XXX	41,198,190	16,649,094	36,762,205	0	(48,499)	0	0	XXX	XXX	XXX	359,555	2,228,696	XXX	XXX
4899999. Total - Hybrid Securities						77,946,231	XXX	86,254,280	49,019,285	77,609,897	(48,062)	0	0	0	XXX	XXX	XXX	1,367,392	5,489,663	XXX	XXX
34919F-AD-7	FT WASHINGTON INVESTMENT ADVIS				5*	2,380,000	100.0000	2,380,000	2,380,000	2,380,000	.0	.0	.0	.0	6.000	6.045	JAJO	35,700	142,800	01/04/2010	01/04/2015
98233F-AC-3	WRIGHT EXECUTIVE HOTEL				5*	45,828	100.0000	45,828	45,828	45,828	.0	.0	.0	.0	8.500	8.651	MON	11	5,062	10/22/2010	11/02/2014
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,425,828	XXX	2,425,828	2,425,828	2,425,828	0	0	0	0	XXX	XXX	XXX	35,711	147,862	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,425,828	XXX	2,425,828	2,425,828	2,425,828	0	0	0	0	XXX	XXX	XXX	35,711	147,862	XXX	XXX
7799999. Total - Issuer Obligations						2,298,334,771	XXX	2,784,866,377	2,288,448,429	2,300,653,011	0	401,430	0	0	XXX	XXX	XXX	31,734,200	127,680,255	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						704,965,631	XXX	721,791,262	725,845,280	701,913,532	432,620	(3,165,708)	5,350,180	0	XXX	XXX	XXX	2,814,047	30,480,201	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						197,633,737	XXX	208,859,963	195,665,687	196,936,210	0	(628,797)	0	0	XXX	XXX	XXX	718,727	7,538,921	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						187,740,887	XXX	199,759,995	170,940,378	185,551,891	(1,594,914)	(131,638)	2,074,818	0	XXX	XXX	XXX	1,364,531	8,868,904	XXX	XXX
8399999 - Total Bonds						3,388,675,026	XXX	3,915,277,597	3,380,899,774	3,385,054,644	(1,162,294)	(3,524,713)	7,424,998	0	XXX	XXX	XXX	36,631,505	174,568,281	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation	21 Date Acquired		
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	
268706-12-6	ELMNS, INC. PREFERRED STOCK -			689,274.000	0.00	0.170	112,018	0.163	112,018	117,177	0	0	0	(5,159)	0	0	(5,159)	0	P5*A	02/18/2009	
8499999	Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							112,018	XXX	112,018	117,177	0	0	0	(5,159)	0	0	(5,159)	0	XXX	XXX
8999999	Total Preferred Stocks							112,018	XXX	112,018	117,177	0	0	0	(5,159)	0	0	(5,159)	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS	LS		1,400,000	46,956	33,540	46,956	43,464	0	487	0	3,492	0	3,492	0	12/13/2012	
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS			18,600,000	623,844	33,540	623,844	577,451	0	6,473	0	46,393	0	46,393	0	12/13/2012	
00724F-10-1	ADOBE SYSTEMS INC			52,373,000	1,973,415	37,680	1,973,415	1,690,725	0	0	0	282,690	0	282,690	0	10/08/2012	
018804-10-4	ALLIANT TECHSYSTEMS INC			212,211,000	13,148,594	61,960	13,148,594	14,626,281	0	180,801	0	1,069,429	0	1,069,429	0	04/03/2012	
020002-10-1	ALLSTATE CORPORATION			908,392,000	36,490,107	40,170	36,490,107	26,987,753	0	990,147	0	11,591,082	0	11,591,082	0	11/09/2011	
037833-10-0	APPLE INC			31,961,000	17,008,685	532,170	17,008,685	19,269,917	0	126,765	0	(2,261,231)	0	(2,261,231)	0	10/22/2012	
042735-10-0	ARROW ELECTRONICS INC	LS		47,091,000	1,793,225	38,080	1,793,225	1,137,348	0	0	0	31,551	0	31,551	0	07/07/2010	
04930A-10-4	ATLAS ENERGY LP	LS		83,000,000	2,883,420	34,740	2,883,420	1,897,922	0	70,846	0	850,279	0	850,279	0	11/16/2012	
04930A-10-4	ATLAS ENERGY LP			1,000,000	34,740	34,740	34,740	22,867	0	854	0	10,244	0	10,244	0	11/16/2012	
049392-10-3	ATLAS PIPELINE PARTNERS LP	LS		97,894,000	3,090,514	31,570	3,090,514	1,054,967	0	217,727	0	(541,933)	0	(541,933)	0	12/06/2012	
049392-10-3	ATLAS PIPELINE PARTNERS LP			184,106,000	5,812,226	31,570	5,812,226	1,984,042	0	409,473	0	(1,019,196)	0	(1,019,196)	0	12/06/2012	
060505-10-4	BANK OF AMERICA CORP			1,604,513,000	18,628,396	11,610	18,628,396	8,776,686	0	64,181	0	9,707,304	0	9,707,304	0	07/19/2011	
064058-10-0	BANK OF NEW YORK MELLON CORP			550,559,000	14,149,366	25,700	14,149,366	12,736,154	0	194,380	0	1,413,213	0	1,413,213	0	06/28/2012	
09247X-10-1	BLACKROCK INC	LS		18,424,000	3,808,425	206,710	3,808,425	3,129,424	0	110,544	0	524,531	0	524,531	0	11/09/2011	
126408-10-3	CSX CORP			160,000,000	3,156,800	19,730	3,156,800	3,473,134	0	86,400	0	(316,334)	0	(316,334)	0	02/23/2012	
126650-10-0	CVS CORP			88,547,000	4,281,247	48,350	4,281,247	2,620,802	0	57,556	0	670,301	0	670,301	0	02/25/2011	
14149Y-10-8	CARDINAL HEALTH INC			100,000,000	4,118,000	41,180	4,118,000	4,238,150	27,500	23,750	0	(120,150)	0	(120,150)	0	07/27/2012	
149123-10-1	CATERPILLAR INC			68,000	6,093	89,610	6,093	5,744	0	35	0	349	0	349	0	10/22/2012	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS	LS		5,000,000	106,300	21,260	106,300	103,355	0	0	0	2,946	0	2,946	0	11/20/2012	
16411R-20-8	CHENIERE ENERGY INC	LS		125,000,000	2,347,500	18,780	2,347,500	1,760,293	0	587,208	0	587,208	0	587,208	0	10/01/2012	
166764-10-0	CHEVRON CORPORATION			61,865,000	6,690,081	108,140	6,690,081	6,450,853	0	137,523	0	46,256	0	46,256	0	07/26/2012	
172062-10-1	CINCINNATI FINANCIAL			1,413,071,000	55,335,860	39,160	55,335,860	7,063,306	575,826	2,290,160	0	12,293,718	0	12,293,718	0	08/01/2001	
20030N-10-1	COMCAST CORP CL A			104,754,000	3,913,609	37,360	3,913,609	1,368,870	17,023	62,852	0	1,429,892	0	1,429,892	0	03/20/2009	
217202-10-0	COPANO ENERGY LLC	LS		62,100,000	1,964,223	31,630	1,964,223	1,112,545	0	142,830	0	(159,597)	0	(159,597)	0	11/01/2010	
217202-10-0	COPANO ENERGY LLC			5,900,000	186,617	31,630	186,617	105,701	0	13,570	0	(15,163)	0	(15,163)	0	11/01/2010	
224399-10-5	CRANE CO	LS		1,107,000	51,232	46,280	51,232	42,530	0	991	0	2,758	0	2,758	0	08/28/2012	
224399-10-5	CRANE CO			1,065,490,000	49,310,877	46,280	49,310,877	40,935,418	0	954,305	0	2,654,450	0	2,654,450	0	08/28/2012	
226372-10-0	CRESTWOOD MIDSTREAM PART	LS		1,184,150	55,000,000	21,530	1,184,150	1,400,236	0	66,293	0	(338,588)	0	(338,588)	0	10/12/2012	
226372-10-0	CRESTWOOD MIDSTREAM PART			5,000,000	107,650	21,530	107,650	127,294	0	6,027	0	(30,781)	0	(30,781)	0	10/12/2012	
23311P-10-0	DCP MIDSTREAM PARTNERS LP	LS		85,100,000	3,552,925	41,750	3,552,925	1,382,990	0	226,366	0	(486,772)	0	(486,772)	0	06/09/2010	
23311P-10-0	DCP MIDSTREAM PARTNERS LP			1,900,000	79,325	41,750	79,325	30,878	0	5,054	0	(10,868)	0	(10,868)	0	06/09/2010	
25179M-10-3	DEVON ENERGY CORPORATION	LS		4,514,000	234,909	52,040	234,909	287,443	0	2,483	0	(52,534)	0	(52,534)	0	08/28/2012	
25179M-10-3	DEVON ENERGY CORPORATION			241,955,000	12,591,338	52,040	12,591,338	15,045,684	0	110,379	0	(2,454,346)	0	(2,454,346)	0	11/01/2012	
26441C-20-4	DUKE ENERGY CORP			50,198,000	3,202,632	63,800	3,202,632	3,251,892	0	38,401	0	(49,259)	0	(49,259)	0	10/03/2012	
283702-10-8	EL PASO PIPELINE PARTNERS LP			350,198,000	12,946,820	36,970	12,946,820	10,361,433	0	749,424	0	822,965	0	822,965	0	12/02/2011	
283702-10-8	EL PASO PIPELINE PARTNERS LP	LS		70,901,000	2,621,210	36,970	2,621,210	2,408,659	0	151,728	0	166,617	0	166,617	0	12/02/2011	
29273V-10-0	ENERGY TRANSFER EQUITY LP	LS		38,200,000	1,737,336	45,480	1,737,336	1,175,914	0	70,609	0	137,204	0	137,204	0	11/19/2012	
29273V-10-0	ENERGY TRANSFER EQUITY LP			8,800,000	400,224	45,480	400,224	270,891	0	16,266	0	31,607	0	31,607	0	11/19/2012	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			188,250,000	9,427,560	50,080	9,427,560	6,206,771	0	476,743	0	696,525	0	696,525	0	11/09/2011	
30231G-10-2	EXXON MOBIL CORP			181,926,000	15,745,695	86,550	15,745,695	15,359,194	0	311,093	0	386,501	0	386,501	0	02/16/2012	
31428X-10-6	FEDEX CORP			8,247,000	756,415	91,720	756,415	581,846	0	5,608	0	67,708	0	67,708	0	10/29/2008	
31620R-10-5	FIDELITY NATIONAL TITLE			89,000	2,096	23,550	2,096	1,188	0	52	0	678	0	678	0	11/01/2010	
316773-10-0	FIFTH THIRD BANCORP			166,820,000	2,535,664	15,200	2,535,664	1,676,541	16,682	56,719	0	413,714	0	413,714	0	01/14/1982	
369604-10-3	GENERAL ELECTRIC CO			704,334,000	14,783,971	20,990	14,783,971	12,267,703	133,823	424,079	0	1,846,081	0	1,846,081	0	02/14/2012	
371927-10-4	GENESIS ENERGY L.P.	LS		291,480,000	10,411,666	35,720	10,411,666	6,865,362	0	481,492	0	2,077,033	0	2,077,033	0	10/11/2012	
371927-10-4	GENESIS ENERGY L.P.			17,700,000	632,244	35,720	632,244	406,814	0	28,189	0	122,718	0	122,718	0	10/11/2012	
38141G-10-4	GOLDMAN SACHS GROUP INC			151,108,000	19,275,336	127,560	19,275,336	20,803,051	0	267,461	0	5,610,640	0	5,610,640	0	06/30/2011	
38259P-50-8	GOOGLE INC-CL A			14,797,000	10,467,102	707,380	10,467,102	9,166,450	0	0	0	1,300,651	0	1,300,651	0	03/30/2012	
406216-10-1	HALLIBURTON COMPANY			133,208,000	4,620,986	34,690	4,620,986	4,086,998	0	23,977	0	533,987	0	533,987	0	07/26/2012	
428236-10-3	HEWLETT PACKARD			11,679,642	14,250	11,679,642	14,250	12,089,454	108,190	338,691	0	9,664,983	17,928,716	(8,263,733)	0	08/20/2012	
458140-10-0	INTEL CORPORATION			1,290,526,000	26,610,646	20,620	26,610,646	23,601,534	0	1,072,400	0	(4,875,730)	0	(4,875,730)	0	07/27/2012	
460335-20-1	INTL SPEEDWAY CORP-CL A			124,957,000	3,455,061	27,650	3,455,061	2,916,650	0	24,991	0	287,401	0	287,401	0	12/10/2010	
46625H-10-0	JP MORGAN CHASE & CO			96,000	4,221	43,970	4,221	3,126	0	110	0	1,029	0	1,029	0	11/09/2011	
478160-10-4	JOHNSON & JOHNSON			244,000	17,104	70,100	17,104	12,058	0	586	0	1,103	0	1,103	0	10/29/2003	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
487836-10-8	KELLOGG CO	LS		206,000	11,505	55,850	11,505	10,381	0	358	0	1,077	0	1,077	0	02/06/2012	
487836-10-8	KELLOGG CO			252,794,000	14,118,545	55,850	14,118,545	12,738,559	0	439,862	0	1,321,614	0	1,321,614	0	02/06/2012	
494368-10-3	KIMBERLY CLARK			62,029,000	5,237,108	84,430	5,237,108	3,909,303	45,901	181,125	0	674,255	0	674,255	0	11/09/2011	
500760-10-6	KRAFT FOODS GROUP INC-III/1			2,000	91	45,470	91	1	1	90	0	0	0	0	0	10/05/2012	
527288-10-4	LEUCADIA NATIONAL CORP	LS		788,000	18,747	23,790	18,747	0	0	408	0	18,747	0	18,747	0	03/28/2012	
535678-10-6	L INEAR TECHNOLOGY CORP			20,000	686	34,300	686	625	0	10	0	61	0	61	0	10/22/2012	
548661-10-7	LOWES COMPANIES			198,879,000	7,064,182	35,520	7,064,182	5,097,932	0	31,837	0	1,966,095	0	1,966,095	0	08/06/2012	
55261F-10-4	M & T BANK CORP	LS		240,000	23,633	98,470	23,633	19,576	0	672	0	5,311	0	5,311	0	05/17/2011	
55261F-10-4	M & T BANK CORP			14,547,000	1,432,443	98,470	1,432,443	1,186,524	0	40,732	0	321,925	0	321,925	0	05/17/2011	
559080-10-6	MAGELLAN MIDSTREAM PRTRS			166,216,000	7,178,869	43,190	7,178,869	3,080,385	0	296,488	0	1,454,390	0	1,454,390	0	10/15/2012	
559080-10-6	MAGELLAN MIDSTREAM PRTRS	LS		39,274,000	1,696,244	43,190	1,696,244	821,583	0	70,055	0	343,648	0	343,648	0	10/15/2012	
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER			105,000,000	5,356,050	51,010	5,356,050	2,843,864	0	313,800	0	(428,608)	0	(428,608)	0	12/10/2012	
580135-10-1	MCDONALDS			69,315,000	6,114,276	88,210	6,114,276	6,092,338	0	53,373	0	21,938	0	21,938	0	10/25/2012	
585055-10-6	MEDTRONIC INC			146,930,000	6,027,069	41,020	6,027,069	4,991,656	0	156,621	0	305,428	0	305,428	0	11/07/2012	
58933Y-10-5	MERCK & CO INC			154,411,000	6,321,586	40,940	6,321,586	5,527,715	66,397	259,410	0	500,292	0	500,292	0	11/09/2011	
594918-10-4	MICROSOFT CORP			51,285,000	1,369,822	26,710	1,369,822	1,217,384	0	42,567	0	38,464	0	38,464	0	01/29/2009	
598251-10-6	MIDWEST BANC HOLDINGS INC	LS		61,400,000	3,070	0.050	3,070	614	0	0	0	0	0	0	0	01/26/2010	
598251-10-6	MIDWEST BANC HOLDINGS INC			9,925,000	496	0.050	496	99	0	0	0	0	0	0	0	01/26/2010	
609207-10-5	Mondelez International Inc			706,913,000	17,990,936	25,450	17,990,936	19,331,263	91,899	0	0	(1,340,328)	0	(1,340,328)	0	11/08/2012	
637071-10-1	NATIONAL OILWELL VARCO INC			167,393,000	11,441,312	68,350	11,441,312	12,215,867	0	33,009	0	(774,556)	0	(774,556)	0	12/06/2012	
65473P-10-5	NISOURCE INC			140,587,000	3,499,210	24,890	3,499,210	2,474,899	0	132,152	0	151,834	0	151,834	0	11/09/2011	
655844-10-8	NORFOLK SOUTHERN CORP			98,956,000	6,119,439	61,840	6,119,439	6,137,374	0	62,769	0	(371,691)	0	(371,691)	0	10/24/2012	
678049-10-7	OILTANKING PARTNERS LP	LS		500,000	18,930	37,860	18,930	14,272	0	514	0	3,726	0	3,726	0	12/10/2012	
678049-10-7	OILTANKING PARTNERS LP			45,800,000	1,733,988	37,860	1,733,988	1,307,291	0	47,128	0	341,294	0	341,294	0	12/10/2012	
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER	LS		36,000,000	1,943,640	53,990	1,943,640	979,369	0	93,240	0	(135,000)	0	(135,000)	0	02/08/2011	
688239-20-1	OSHKOSH CORP			65,860,000	1,952,749	29,650	1,952,749	1,621,909	0	0	0	544,662	0	544,662	0	08/02/2011	
690732-10-2	OWENS & MINOR INC	LS		59,300,000	1,690,643	28,510	1,690,643	1,690,347	0	13,046	0	296	0	296	0	09/12/2012	
69351T-10-6	PPL CORPORATION	LS		83,383,000	2,387,255	28,630	2,387,255	2,281,129	30,018	101,377	0	7,045	0	7,045	0	01/18/2012	
69351T-10-6	PPL CORPORATION			341,713,000	9,783,243	28,630	9,783,243	9,448,452	123,017	391,010	0	142,634	0	142,634	0	01/19/2012	
726503-10-5	PLAINS ALL AMER PIPELINE LP			161,844,000	7,321,823	45,240	7,321,823	3,928,505	0	339,441	0	1,364,901	0	1,364,901	0	10/02/2012	
726503-10-5	PLAINS ALL AMER PIPELINE LP	LS		2,400,000	108,576	45,240	108,576	74,748	0	5,064	0	20,436	0	20,436	0	10/02/2012	
742718-10-9	PROCTER & GAMBLE CO			610,795,000	41,466,873	67,890	41,466,873	38,695,669	0	1,105,484	0	1,943,864	0	1,943,864	0	06/26/2012	
755111-50-7	RAYTHEON CO			281,651,000	16,211,832	57,560	16,211,832	12,210,225	140,826	543,586	0	2,585,556	0	2,585,556	0	11/09/2011	
75885Y-10-7	REGENCY ENERGY PARTNERS LP	LS		12,900,000	279,672	21,680	279,672	143,283	0	23,736	0	(41,022)	0	(41,022)	0	09/11/2009	
75885Y-10-7	REGENCY ENERGY PARTNERS LP			72,100,000	1,563,128	21,680	1,563,128	800,829	0	132,664	0	(229,278)	0	(229,278)	0	09/11/2009	
777149-10-5	ROSE ROCK MIDSTREAM LP	LS		300,000	9,441	31,470	9,441	7,791	0	215	0	1,650	0	1,650	0	12/06/2012	
777149-10-5	ROSE ROCK MIDSTREAM LP			80,360,000	2,528,929	31,470	2,528,929	2,086,847	0	57,615	0	442,082	0	442,082	0	12/06/2012	
871829-10-7	SYSCO CORP	LS		119,620,000	3,787,169	31,660	3,787,169	3,535,852	0	120,280	0	269,592	0	269,592	0	09/12/2012	
871829-10-7	SYSCO CORP			206,619,000	6,541,558	31,660	6,541,558	6,046,032	0	76,701	0	499,870	0	499,870	0	09/12/2012	
872375-10-0	TECO ENERGY INC			653,220,000	10,947,967	16,760	10,947,967	11,773,771	0	574,834	0	(1,264,003)	0	(1,264,003)	0	01/19/2012	
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER	LS		45,500,000	1,700,790	37,380	1,700,790	871,973	0	109,212	0	8,030	0	8,030	0	11/19/2012	
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER			110,500,000	4,130,490	37,380	4,130,490	2,117,650	0	265,228	0	19,502	0	19,502	0	11/19/2012	
876126-10-1	TARGA RESOURCES CORP			40,000,000	2,113,600	52,840	2,113,600	1,335,826	0	53,113	0	449,140	0	449,140	0	11/12/2012	
88160T-10-7	TESORO LOGISTICS LP			162,000,000	7,095,600	43,800	7,095,600	5,066,306	0	205,885	0	1,347,367	0	1,347,367	0	12/06/2012	
88579Y-10-1	3M CO			22,026,000	2,045,114	92,850	2,045,114	1,621,053	0	51,981	0	244,929	0	244,929	0	11/09/2011	
88732J-20-7	TIME WARNER CABLE INC			202,446,000	19,675,727	97,190	19,675,727	10,792,358	0	453,479	0	6,806,235	0	6,806,235	0	11/09/2011	
902973-30-4	U S BANCORP			4,502,807,000	143,819,656	31,940	143,819,656	9,438,546	878,047	3,196,993	0	22,018,726	0	22,018,726	0	02/27/2001	
90984P-30-3	UNITED COMMUNITY BANKS/GA			1,106,054,000	10,441,150	9,440	10,441,150	8,870,729	0	0	0	1,773,601	0	1,773,601	0	07/31/2012	
931422-10-9	WALGREEN CO			98,654,000	3,651,185	37,010	3,651,185	3,568,789	0	27,130	0	82,396	0	82,396	0	09/25/2012	
94973V-10-7	WELL POINT HEALTH NETWORKS			515,949,000	31,431,613	60,920	31,431,613	31,025,855	0	593,341	0	(2,545,508)	0	(2,545,508)	0	02/09/2012	
958254-10-4	WESTERN GAS PARTNERS LP	LS		186,000,000	8,859,180	47,630	8,859,180	6,928,273	0	324,906	0	1,064,194	0	1,064,194	0	08/29/2012	

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3	4			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
958254-10-4	WESTERN GAS PARTNERS LP			8,000,000	381,040	.47,630	381,040	297,990	.0	13,974	.0	45,772	.0	45,772	.0	.08/29/2012	
969457-10-0	WILLIAMS COS INC			288,000,000	9,429,120	32,740	9,429,120	9,312,103	.0	146,135	.0	117,017	.0	117,017	.0	.12/10/2012	
96950F-10-4	WILLIAMS PARTNERS	LS		58,000,000	2,822,280	48,660	2,822,280	2,931,121	.0	164,358	.0	(588,209)	.0	(588,209)	.0	.10/18/2012	
87971M-20-2	TELLUS CORPORATION		A	109,028,000	7,102,084	65,140	7,102,084	4,653,373	.0	259,074	.0	1,263,635	.0	1,263,635	.0	.11/09/2011	
143658-30-0	CARNIVAL CRUISE UNIT		R	589,182,000	21,664,222	36,770	21,664,222	18,639,622	.0	797,917	.0	3,024,600	.0	3,024,600	.0	.07/27/2012	
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR		F	903,160,000	9,123,898	11,360	9,123,898	10,236,210	.0	682,943	.0	(72,284)	.0	(72,284)	.0	.11/09/2011	
351770-10-5	FRANCE TELECOM SA-SPONS ADR		F	1,332,649,000	14,725,771	11,050	14,725,771	21,666,478	.0	2,253,530	.0	(5,817,367)	.0	(5,817,367)	.0	.04/03/2012	
37733W-10-5	GLAXOSMITHKLINE PLC-ADR		F	15,164,000	659,179	43,470	659,179	585,147	.0	36,640	.0	(32,754)	.0	(32,754)	.0	.12/22/2010	
48667L-10-6	KDDI CORP-UNSPONSORED ADR		F	252,300,000	4,445,526	17,620	4,445,526	4,221,470	.0	118,370	.0	383,496	.0	383,496	.0	.12/07/2011	
636274-30-0	NATL GRID PLC RECEIPTS		F	144,399,000	8,294,279	57,440	8,294,279	6,694,577	.0	414,463	.0	1,293,815	.0	1,293,815	.0	.12/02/2011	
66987V-10-9	NOVARTIS AG-ADR		F	190,622,000	12,066,373	63,300	12,066,373	10,541,124	.0	560,747	.0	1,168,513	.0	1,168,513	.0	.12/02/2011	
780259-10-7	ROYAL DUTCH SHELL PLC-ADR		F	40,586,085	572,522,000	70,890	40,586,085	30,308,639	.0	1,958,025	.0	(2,931,313)	.0	(2,931,313)	.0	.11/09/2011	
80105N-10-5	SANOFI-AVENTIS RECEIPTS		F	323,463,000	15,325,677	47,380	15,325,677	11,837,622	.0	272,750	.0	3,488,055	.0	3,488,055	.0	.05/09/2012	
881575-30-2	TESCO PLC RECEIPTS		F	442,628,000	7,338,772	16,580	7,338,772	6,863,117	.0	170,941	.0	475,655	.0	475,655	.0	.05/03/2012	
89151E-10-9	TOTAL FINA ELF SA-SPON ADR		F	80,000,000	3,120,600	52,010	3,120,600	3,003,762	.0	86,870	.0	116,838	.0	116,838	.0	.04/04/2012	
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS		F	367,000,000	8,099,690	22,070	8,099,690	6,899,399	.0	317,302	.0	1,174,400	.0	1,174,400	.0	.12/15/2011	
92857W-20-9	VODAFONE GROUP PLC RECEIPTS		F	202,120,000	5,091,403	25,190	5,091,403	5,416,003	.0	379,360	.0	(574,021)	.0	(574,021)	.0	.12/02/2011	
Y62267-10-2	NAVIOS MARITIME PARTNERS	LS	F	155,000,000	1,903,400	12,280	1,903,400	2,717,330	.0	250,685	.0	(374,219)	.0	(374,219)	.0	.10/12/2012	
9099999 Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,038,490,519	XXX	1,038,490,519	737,810,464	2,255,150	31,004,406	0	98,793,281	17,928,716	80,864,565	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INS			10,000,000,000	214,773,279	21,477	214,773,279	152,606,985	.0	.0	.0	8,025,810	.0	8,025,810	.0	.03/28/1994	
45824F-10-5	INTEGRITY LIFE INSURANCE COMPA			1,500,000,000	599,690,817	399,794	599,690,817	528,133,542	.0	.0	.0	52,490,457	.0	52,490,457	.0	.03/02/2000	
95706*-10-7	WESTAD INC			500,000	177,145	354,290	177,145	177,130	.0	.0	.0	4	.0	4	.0	.05/14/1970	
95953F-10-3	W-S AGENCY INC			1,000,000	10,143	10,143	10,143	11,000	.0	.0	.0	.0	.0	.0	.0	.01/20/2004	
95956*-10-4	W-S LIFE ASSURANCE			2,500,000,000	1,025,724,620	410,290	1,025,724,620	793,808,064	.0	.0	.0	8,865,097	.0	8,865,097	.0	.12/21/2012	
9199999 Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					1,840,376,004	XXX	1,840,376,004	1,474,736,721	0	0	0	69,381,368	0	69,381,368	0	XXX	XXX
89154F-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp			97,492,000	1,047,061	10,740	1,047,061	1,001,206	.0	43,757	.0	12,788	.0	12,788	.0	.12/27/2012	
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET			4,431,539,000	4,431,539	1,000	4,431,539	4,431,539	.0	2,223	.0	.0	.0	.0	.0	.12/31/2012	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			377,942,000	3,477,063	9,200	3,477,063	3,394,632	.0	170,953	.0	144,710	.0	144,710	.0	.12/27/2012	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			130,903,000	2,817,034	21,520	2,817,034	3,161,144	.0	304,753	.0	246,093	.0	246,093	.0	.12/17/2012	
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I			138,488,000	1,587,075	11,460	1,587,075	1,630,934	.0	.0	.0	131,779	.0	131,779	.0	.12/17/2012	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			142,584,000	3,815,542	26,760	3,815,542	3,782,024	.0	28,770	.0	32,531	.0	32,531	.0	.12/27/2012	
89155H-15-7	TOUCHSTONE MARKET NEUTRAL FUND CLASS Y			997,042,000	9,322,341	9,350	9,322,341	9,751,069	.0	.0	.0	(588,255)	.0	(588,255)	.0	.09/20/2010	
89155H-19-9	TOUCHSTONE GLOBAL EQUITY FUND CLASS Y			11,472,000	118,277	10,310	118,277	114,018	.0	615	.0	10,759	.0	10,759	.0	.12/27/2012	
89155H-21-5	TOUCHSTONE GLOBAL EQUITY FUND CLASS I			805,931,000	8,293,027	10,290	8,293,027	8,174,214	.0	121,965	.0	302,298	.0	302,298	.0	.12/27/2012	
89155H-22-3	TOUCHSTONE GLOBAL EQUITY FUND CLASS C			11,309,000	114,451	10,120	114,451	112,103	.0	1,152	.0	9,748	.0	9,748	.0	.12/27/2012	
89155H-23-1	TOUCHSTONE GLOBAL EQUITY FUND CLASS A			11,457,000	117,320	10,240	117,320	113,797	.0	1,325	.0	10,657	.0	10,657	.0	.12/27/2012	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y			25,349,000	413,955	16,330	413,955	377,549	.0	10,544	.0	38,825	.0	38,825	.0	.12/27/2012	
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y			30,365,000	368,629	12,140	368,629	355,809	.0	5,847	.0	369	.0	369	.0	.12/27/2012	
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I			293,225,000	3,559,747	12,140	3,559,747	2,967,895	.0	67,541	.0	256,359	.0	256,359	.0	.12/27/2012	
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C			10,515,000	127,019	12,080	127,019	105,756	.0	1,158	.0	9,079	.0	9,079	.0	.12/27/2012	
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A			10,667,000	130,142	12,200	130,142	107,623	.0	1,948	.0	9,368	.0	9,368	.0	.12/27/2012	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			20,946,000	276,695	13,210	276,695	240,081	.0	5,385	.0	19,398	.0	19,398	.0	.12/27/2012	
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I			2,405,479,000	31,872,592	13,250	31,872,592	27,776,768	.0	691,274	.0	3,545,405	.0	3,545,405	.0	.12/27/2012	
89155H-39-7	TOUCHSTONE MID CAP VALUE FUND CLASS C			10,936,000	143,377	13,110	143,377	110,890	.0	1,632	.0	16,139	.0	16,139	.0	.12/27/2012	
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A			11,153,000	146,883	13,170	146,883	113,564	.0	2,658	.0	16,483	.0	16,483	.0	.12/27/2012	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y			34,581,000	449,555	13,000	449,555	446,294	.0	7,766	.0	60,929	.0	60,929	.0	.12/27/2012	
89155H-47-0	TOUCHSTONE EMERGING MARKETS FUND CLASS I			12,138,000	157,915	13,010	157,915	149,950	.0	715	.0	7,965	.0	7,965	.0	.12/27/2012	
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C			57,009,000	448,657	7,870	448,657	363,977	.0	10,307	.0	15,710	.0	15,710	.0	.12/27/2012	
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A			1,916,008,000	15,098,143	7,880	15,098,143	12,265,073	.0	453,492	.0	524,453	.0	524,453	.0	.12/27/2012	
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			65,329,000	789,822	12,090	789,822	752,988	.0	7,814	.0	71,230	.0	71,230	.0	.12/27/2012	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
9299999	Subtotal - Mutual Funds				89,123,861	XXX	89,123,861	81,800,897	0	1,944,594	0	4,904,820	0	4,904,820	0	XXX	XXX
9799999	Total Common Stocks				2,967,990,384	XXX	2,967,990,384	2,294,348,082	2,255,150	32,949,000	0	173,079,469	17,928,716	155,150,753	0	XXX	XXX
9899999	Total Preferred and Common Stocks				2,968,102,402	XXX	2,968,102,402	2,294,465,259	2,255,150	32,949,000	0	173,074,310	17,928,716	155,145,594	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues12 , the total \$ value (included in Column 8) of all such issues \$74,835,549

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Various		872,941	872,941	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		12/01/2012	Interest Capitalization		248,950	248,950	.0
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON		1,117,047	1,001,850	1,881
36176R-A9-3	G2 #773432 4.506% 01/20/62		12/01/2012	Interest Capitalization		14,776	14,776	.0
36179D-B6-6	GN # AC3661 2.640% 01/15/33		11/28/2012	DEUTSCHE BANK		2,002,500	2,000,000	3,667
36296L-4X-5	GNMA 694838 5.602% 11/20/59		11/01/2012	Interest Capitalization		136,342	136,342	.0
912828-TS-9	U S TREASURY 0.625% 09/30/17		10/05/2012	MORGAN STANLEY FIXED INC		39,939,063	40,000,000	7,555
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/07/2012	GOLDMAN SACHS		16,096,227	16,100,000	1,001
912828-TW-0	U S TREASURY 0.750% 10/31/17		10/31/2012	BARCLAYS		6,001,406	6,000,000	124
0599999. Subtotal - Bonds - U.S. Governments						66,429,252	66,374,859	14,228
13606Y-CW-4	CANADIAN IMP BANK CD 1.070% 02/03/14	L	02/01/2012	UBS WARBURG		1,500,000	1,500,000	.0
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	06/16/2012	UBS WARBURG		3,236,040	3,000,000	24,063
1099999. Subtotal - Bonds - All Other Governments						4,736,040	4,500,000	24,063
10620N-BT-4	BRAZOS 1.712% 06/25/29		02/23/2012	SEAPORT GROUP LLC		6,725,000	8,000,000	5,441
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS		2,100,000	2,100,000	.0
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	Various		10,937,607	10,564,546	10,565
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO		2,528,572	2,487,757	2,764
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO		2,282,005	2,246,206	2,496
3132GV-KV-3	FG Q09908 3.000% 08/01/42		07/27/2012	RBC/DAN		27,787,011	26,930,699	26,931
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
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2012	Interest Capitalization		69,683	69,683	.0
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial		5,042,116	4,667,275	10,890
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		05/31/2012	DEUTSCHE BANK		1,069,375	1,000,000	389
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		10,264,112	9,992,442	20,818
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		12/14/2012	AMHERST SECURITIES GROUP		5,163,281	5,000,000	9,375
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
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC		7,510,939	7,510,939	28,166
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		05/31/2012	KGS-ALPHA CAPITAL MARKETS		4,747,472	4,581,397	1,527
3137AN-NF-8	FHR 4034 GB 4.500% 04/15/32		07/13/2012	STEPHENS INC.		8,789,073	7,634,374	16,223
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		12/14/2012	JEFFERIES & CO		5,111,719	5,000,000	9,375
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL		7,801,588	7,680,424	9,601
3138LS-ZK-9	FNCI A02545 2.500% 05/01/27		04/25/2012	Various		13,031,574	12,778,989	14,199
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2012	Interest Capitalization		489,975	489,975	.0
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2012	Interest Capitalization		431,524	431,524	.0
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/19/2012	STEPHENS INC.		1,499,804	1,453,915	3,817
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/19/2012	BARCLAYS		9,475,339	9,475,339	8,686
38373V-NB-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2012	Interest Capitalization		354,547	354,547	.0
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.669% 02/16/44		12/01/2012	Interest Capitalization		474,279	474,279	.0
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.735% 11/16/42		12/01/2012	Interest Capitalization		544,235	544,235	.0
38375B-JH-3	GNR 2011-H02 BA 4.450% 02/20/61		09/01/2012	Interest Capitalization		616,712	616,712	.0
40727T-CR-3	HAMILTON CO OH HLTH 5.000% 06/01/42		06/20/2012	RBC/DAN		3,950,880	4,000,000	.0
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		11/30/2012	J P MORGAN SEC FIXED INC		2,500,000	2,500,000	.0
46638B-AA-6	JPTPEP 2012-4 A 3.500% 07/27/38		10/19/2012	J P MORGAN SEC FIXED INC		19,941,406	18,834,858	54,935
533485-AL-2	Lincoln VRDN 0.160% 11/01/14		12/21/2012	MERRILL LYNCH-NY-FX INC		6,200,000	6,200,000	234
592112-L0-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		3,000,000	3,000,000	.0
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		11/13/2012	BMO CAPITAL MARKETS		10,000,000	10,000,000	667
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		08/01/2012	RBC/DAN		5,969,265	5,969,265	.0
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		12/05/2012	R. SEELAUS & CO		902,520	900,000	2,986
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA 2.700% 06/01/22		08/15/2012	RAYMOND JAMES		2,240,000	2,240,000	.0
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA 3.100% 06/01/24		08/15/2012	RAYMOND JAMES		2,550,000	2,550,000	.0
837151-AL-3	SOCAR REVE 0.746% 07/01/13		05/10/2012	J P MORGAN SEC FIXED INC		1,702,465	1,700,000	489
3199999. Subtotal - Bonds - U.S. Special Revenues						199,643,594	194,547,516	253,791
00206R-BD-3	AT&T INC 3.000% 02/15/22		06/11/2012	CTIGROUP GLOBAL MKTS		10,043,200	10,000,000	100,833
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		02/21/2012	J P MORGAN SEC FIXED INC		14,999,250	15,000,000	.0
038336-CF-8	APTARGROUP Series 2008-C-1 PP 3.250% 09/05/22		08/30/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
055240-AG-3	BAMLL 2012-CLRIN B 1.809% 08/15/17		09/10/2012	BANK of AMERICA SEC		5,691,000	5,691,000	.0
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
05949K-YT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2012	Interest Capitalization		238,062	238,062	.0
059497-AV-9	BACM 2007-1 A3 5.449% 01/15/49		07/31/2012	KNIGHT LIBERTAS LLC		4,194,804	3,971,119	1,202
05952A-AC-8	BACM 2008-1 A3 6.168% 02/10/51		02/06/2012	MORGAN STANLEY FIXED INC		5,342,383	5,000,000	7,064
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		02/15/2012	DEUTSCHE BANK		8,079,966	8,000,000	13,137
126192-AB-9	COMM 2012-LC4 A2 2.256% 12/10/44		03/01/2012	DEUTSCHE BANK		8,079,822	8,000,000	9,525
12644L-AO-3	CSMC 2010-RF5 2A 5.342% 12/18/43		11/28/2012	CREDIT SUISSE FIRST BOSTON		3,440,039	3,000,000	890
126673-W2-4	CWL 2005-6 M1 0.700% 12/25/35		04/17/2012	BARCLAYS		1,501,522	1,523,904	774

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	Various		522,455	502,000	7,521
166764-AA-8	CHEVRON CORPORATION 1.104% 12/05/17		11/26/2012	Various		7,000,000	7,000,000	.0
166764-AB-6	CHEVRON CORPORATION 2.355% 12/05/22		12/18/2012	RBS GREENWICH CAPITAL		2,994,690	3,000,000	3,140
191219-AY-0	COCA COLA ENTERPRISES 6.950% 11/15/26		11/29/2012	WELLS FARGO		6,833,200	5,000,000	18,340
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		01/23/2012	CREDIT SUISSE FIRST BOSTON		1,195,270	1,000,000	23,471
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		06/26/2012	CITIGROUP GLOBAL MKTS		1,998,360	2,000,000	.0
208245-AA-8	CONN 2012-A A 4.000% 04/15/16		04/25/2012	JEFFERIES & CO		1,102,242	1,109,240	.0
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		11/28/2012	J P MORGAN SEC FIXED INC		2,993,280	3,000,000	.0
225410-SG-8	CSFB 2003-C4 B 5.253% 08/15/36		07/20/2012	KGS-ALPHA CAPITAL MARKETS		5,174,219	5,000,000	17,510
23311V-AB-3	DCP MIDSTREAM OPERATING 4.950% 04/01/22		08/14/2012	WELLS FARGO		3,004,271	2,889,000	61,175
23336T-AA-1	DTAOT 2012-2A A 0.910% 11/16/15		07/17/2012	WELLS FARGO		3,641,929	3,641,988	.0
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
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		5,012,711	5,000,000	57,444
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		06/18/2012	Various		10,982,710	11,000,000	102,934
58013M-EN-0	MCDONALD'S CORP 3.700% 02/15/42		12/12/2012	MORGAN STANLEY FIXED INC		4,054,660	4,000,000	50,156
581557-AZ-8	MCKESSON CORP 2.700% 12/15/22		11/29/2012	BANK of AMERICA SEC		2,996,580	3,000,000	.0
61746W-D6-4	MSDWC 2003-H02 C 5.150% 03/12/35		05/15/2012	KGS-ALPHA CAPITAL MARKETS		4,609,275	4,530,000	11,017
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		988,720	1,000,000	.0
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		03/07/2012	RBS GREENWICH CAPITAL		1,999,440	2,000,000	.0
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		03/23/2012	J P MORGAN SEC H-YIELD		703,000	703,000	.0
742718-DX-4	PROCTER & GAMBLE CO FRN 0.362% 02/06/14		02/01/2012	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	.0
745332-CB-0	PUGET SOUND ENERGY INC 5.795% 03/15/40		12/05/2012	BANK of AMERICA SEC		5,263,640	4,000,000	54,731
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		01/10/2012	Various		2,980,050	3,000,000	.0
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	6,284
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
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		08/07/2012	MORGAN STANLEY FIXED INC		1,988,780	2,000,000	.0
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		01/09/2012	CITIGROUP GLOBAL MKTS		9,983,500	10,000,000	.0
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFOAT 0.514% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		4,700,000	4,700,000	.0
91830C-AG-3	VNO MORTGAGE TRU20128AVE SER1CL 3.298% 11/15/30		11/16/2012	DEUTSCHE BANK		6,149,969	6,000,000	15,389
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP		5,974,319	5,974,319	.0
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A.	01/20/2012	BARCLAYS		1,997,440	2,000,000	.0
06417E-6E-8	BNS CD 0.330% 08/15/13	A.	07/17/2012	BANK of AMERICA SEC		1,000,000	1,000,000	.0
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A.	08/14/2012	Various		3,991,280	4,000,000	.0
87874Z-AZ-8	TECK RESOURCES LIMITED 5.400% 02/01/43	A.	07/30/2012	BANK of AMERICA SEC		998,080	1,000,000	.0
98417E-AT-7	XSTRATA FINANCE CANADA 4.000% 10/25/22	A.	10/18/2012	RBS GREENWICH CAPITAL		997,470	1,000,000	.0
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F.	08/09/2012	KEY BANC-MCDONALD		1,105,710	1,000,000	13,222
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F.	02/21/2012	J P MORGAN SEC FIXED INC		4,953,200	5,000,000	.0
12548W-AA-1	CFIC 2012-3A A1L 1.693% 01/29/25	F.	12/05/2012	RBS GREENWICH CAPITAL		1,000,000	1,000,000	.0
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F.	08/16/2012	Various		4,346,710	4,000,000	11,097
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F.	07/10/2012	HONG KONG SHANGHAI BK		5,574,460	5,650,000	.0
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F.	03/01/2012	BANK of AMERICA SEC		5,003,700	5,000,000	2,611
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
50047Z-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	F.	03/05/2012	DEUTSCHE BANK		6,669,515	6,700,000	.0
806854-AD-7	SCHLUMBERGER INV 2.400% 08/01/22	F.	07/24/2012	CITIGROUP GLOBAL MKTS		1,996,640	2,000,000	.0
80685P-AD-0	SCHLUMBERGER NOR 1.250% 08/01/17	F.	07/24/2012	J P MORGAN SEC FIXED INC		4,995,400	5,000,000	.0
85771P-AG-7	STATOIL 2.450% 01/17/23	F.	12/03/2012	BARCLAYS		3,994,880	4,000,000	4,083
89153V-AA-7	TOTAL CAPITAL INTL SA 1.500% 02/17/17	F.	02/14/2012	CREDIT SUISSE FIRST BOSTON		9,956,400	10,000,000	.0
89153V-AB-5	TOTAL CAPITAL INTL SA 2.875% 02/17/22	F.	02/14/2012	Various		9,994,800	10,000,000	.0
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F.	08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
N7660F-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F.	03/23/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
W0805F-AM-0	ASSA ABLBY PP 3.480% 08/09/22	F.	07/31/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						277,339,999	271,583,632	664,556
8399997. Total - Bonds - Part 3						548,148,885	537,006,007	956,638
8399998. Total - Bonds - Part 5						497,916,755	499,162,110	884,386
8399999. Total - Bonds						1,046,065,640	1,036,168,117	1,841,024
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/13/2012	Various	20,000,000	620,915		.0
00724F-10-1	ADOBE SYSTEMS INC		10/08/2012	Various	52,373,000	1,690,725		.0
018804-10-4	ALLIANT TECHSYSTEMS INC		04/03/2012	BNY CONVERG-SOFT	8,500,000	435,044		.0
037833-10-0	APPLE INC		10/22/2012	Various	31,961,000	19,269,917		.0
04930A-10-4	ATLAS ENERGY LP		11/16/2012	Various	26,000,000	768,274		.0

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
049392-10-3	ATLAS PIPELINE PARTNERS LP		12/06/2012	WACHOVIA	2,000,000	61,870		0
064058-10-0	BANK OF NEW YORK MELLON CORP		06/26/2012	Various	550,559,000	12,736,154		0
126408-10-3	CSX CORP		02/23/2012	BNY CONVERG-SOFT	160,000,000	3,473,134		0
14149Y-10-8	CARDINAL HEALTH INC		07/27/2012	BNY CONVERG-SOFT	100,000,000	4,238,150		0
149123-10-1	CATERPILLAR INC		10/22/2012	SANDLER O'NEILL	68,000	5,744		0
164110-10-1	CHEMERE ENERGY PARTNERS LP LIMITED PARTNERS		11/20/2012	Morgan Stanley	5,000,000	103,355		0
16411R-20-8	CHEMERE ENERGY INC		10/01/2012	Various	125,000,000	1,760,293		0
166764-10-0	CHEVRON CORPORATION		07/26/2012	BNY CONVERG-SOFT	46,563,000	5,015,692		0
224399-10-5	CRANE CO		08/28/2012	Various	498,131,000	20,151,855		0
226372-10-0	CRESTWOOD MIDSTREAM PART		10/12/2012	Various	32,000,000	772,449		0
25179M-10-3	DEVON ENERGY CORPORATION		11/01/2012	Various	246,469,000	15,333,127		0
26441C-20-4	DUKE ENERGY CORP		10/03/2012	DEUTSCHE BANK -EQ	50,198,000	3,251,892		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		11/19/2012	Various	22,000,000	954,249		0
30231G-10-2	EXXON MOBIL CORP		02/16/2012	BNY CONVERG-SOFT	181,926,000	15,359,194		0
369604-10-3	GENERAL ELECTRIC CO		02/14/2012	BNY CONVERG-SOFT	322,751,000	6,103,738		0
371927-10-4	GENESIS ENERGY L.P.		10/11/2012	Various	50,000,000	1,576,752		0
38259P-50-8	GOOGLE INC-CL A		03/30/2012	Various	14,797,000	9,166,450		0
406216-10-1	HALLIBURTON COMPANY		07/26/2012	Various	133,208,000	4,086,998		0
428236-10-3	HEWLETT PACKARD		08/20/2012	S. C. BERNSTEIN	200,000,000	3,981,860		0
458140-10-0	INTEL CORPORATION		07/27/2012	BNY CONVERG-SOFT	119,900,000	3,098,696		0
467836-10-8	KELLOGG CO		02/06/2012	Various	153,000,000	7,750,359		0
500760-10-6	KRAFT FOODS GROUP INC-W/I		10/05/2012	Spin Off	2,000	1		0
527288-10-4	LEUCADIA NATIONAL CORP		03/28/2012	Various	788,000	0		0
535678-10-6	LINEAR TECHNOLOGY CORP		10/22/2012	KNIGHT SECURITIES	20,000	625		0
548661-10-7	LOWES COMPANIES		08/06/2012	Various	198,842,000	5,097,148		0
559080-10-6	MAGELLAN MIDSTREAM PRINS		10/15/2012	Stock Split	102,745,000	0		0
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		12/10/2012	WACHOVIA	11,000,000	609,018		0
580135-10-1	MCDONALDS		10/25/2012	Various	69,315,000	6,092,338		0
585055-10-6	MEDTRONIC INC		11/07/2012	MERRILL LYNCH-ALGO	29,100,000	1,214,643		0
609207-10-5	Mondelez International Inc		11/08/2012	Various	488,889,000	12,961,019		0
609207-10-5	Mondelez International Inc		10/09/2012	Tax Free Exchange	218,024,000	6,370,245		0
637071-10-1	NATIONAL OILWELL VARCO INC		12/06/2012	Various	167,393,000	12,215,867		0
655844-10-8	NORFOLK SOUTHERN CORP		10/24/2012	Various	89,726,000	5,818,633		0
678049-10-7	OILTANKING PARTNERS LP		12/10/2012	Various	19,300,000	654,058		0
690732-10-2	OWENS & MINOR INC		09/12/2012	Various	59,300,000	1,690,347		0
69351T-10-6	PPL CORPORATION		01/19/2012	Various	330,000,000	9,223,095		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		03/08/2012	OPPENHEIMER & CO	2,000,000	160,101		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		10/02/2012	Stock Split	82,122,000	0		0
742718-10-9	PROCTER & GAMBLE CO		06/26/2012	Various	298,142,000	18,665,927		0
777149-10-5	ROSE ROCK MIDSTREAM LP		12/06/2012	Various	80,660,000	2,094,637		0
871829-10-7	SYSCO CORP		09/12/2012	Various	191,800,000	5,616,169		0
872375-10-0	TECO ENERGY INC		01/19/2012	Various	340,000,000	6,216,939		0
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		11/19/2012	WACHOVIA	8,000,000	286,307		0
87612G-10-1	TARGA RESOURCES CORP		11/12/2012	WACHOVIA	5,000,000	240,310		0
88160T-10-7	TESORO LOGISTICS LP		12/06/2012	Various	77,000,000	2,951,733		0
89155H-47-0	TOUCHSTONE EMERGING MARKETS FUND CLASS I		12/27/2012	Various	12,138,000	149,950		0
90984P-30-3	UNITED COMMUNITY BANKS/GA		07/31/2012	Various	677,054,000	5,668,839		0
931422-10-9	WALGREEN CO		09/25/2012	JP MORGAN - EQ	98,654,000	3,568,789		0
94973V-10-7	WELL POINT HEALTH NETWORKS		02/09/2012	Various	155,900,000	10,123,875		0
958254-10-4	WESTERN GAS PARTNERS LP		08/29/2012	Various	33,000,000	1,485,784		0
969457-10-0	WILLIAMS COS INC		12/10/2012	Various	288,000,000	9,312,103		0
96950F-10-4	WILLIAMS PARTNERS		10/18/2012	Various	13,000,000	710,939		0
143658-30-0	CARNIVAL CRUISE UNIT	R	07/27/2012	Various	589,182,000	18,639,622		0
351770-10-5	FRANCE TELECOM SA-SPONS ADR	F	04/03/2012	Various	630,302,000	9,544,384		0
80105N-10-5	SANOFF-AVENTIS RECEIPTS	F	05/09/2012	Various	323,463,000	11,837,622		0
881575-30-2	TESCO PLC RECEIPTS	F	05/03/2012	Various	442,628,000	6,863,117		0
89151E-10-9	TOTAL FINA ELF SA-SPON ADR	F	04/04/2012	BNY CONVERG-SOFT	60,000,000	3,003,762		0
Y62267-10-2	NAVIS MARITIME PARTNERS	F	10/12/2012	Various	24,000,000	346,679		0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					321,201,511	XXX	0
95956*-10-4	W-S LIFE ASSURANCE		12/21/2012	Capital Contribution	0.000	30,000,000		0
9199999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates					30,000,000	XXX	0
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		12/27/2012	Various	18,879,000	200,975		0
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		12/31/2012	Various	3,604,779,000	3,604,779		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/27/2012	Various	193,076,000	1,729,569		0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/17/2012	Various	33,791.000	711,249		0
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		12/17/2012	TOUCHSTONE SECURITIES	7,748.000	86,443		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/27/2012	Various	63,982.000	1,791,246		0
89155H-19-9	TOUCHSTONE GLOBAL EQUITY FUND CLASS Y		12/27/2012	DIVIDEND REINVESTMENT	158.000	1,615		0
89155H-21-5	TOUCHSTONE GLOBAL EQUITY FUND CLASS I		12/27/2012	Various	498,783.000	5,121,965		0
89155H-22-3	TOUCHSTONE GLOBAL EQUITY FUND CLASS C		12/27/2012	DIVIDEND REINVESTMENT	115.000	1,152		0
89155H-23-1	TOUCHSTONE GLOBAL EQUITY FUND CLASS A		12/27/2012	DIVIDEND REINVESTMENT	130.000	1,325		0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/27/2012	Various	13,204.000	206,791		0
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		12/27/2012	Various	19,747.000	248,810		0
89155H-29-8	TOUCHSTONE LARGE CAP REL VALUE CLASS I		12/27/2012	DIVIDEND REINVESTMENT	5,594.000	67,541		0
89155H-31-4	TOUCHSTONE LARGE CAP REL VALUE CLASS C		12/27/2012	DIVIDEND REINVESTMENT	97.000	1,158		0
89155H-32-2	TOUCHSTONE LARGE CAP REL VALUE CLASS A		12/27/2012	DIVIDEND REINVESTMENT	161.000	1,948		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/27/2012	Various	9,967.000	128,738		0
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		12/27/2012	DIVIDEND REINVESTMENT	53,486.000	691,274		0
89155H-39-7	TOUCHSTONE MID CAP VALUE FUND CLASS C		12/27/2012	DIVIDEND REINVESTMENT	127.000	1,632		0
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		12/27/2012	DIVIDEND REINVESTMENT	207.000	2,658		0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		12/27/2012	Various	6,103.000	73,657		0
89155H-56-1	TOUCHSTONE PREMIUM YIELD EQUITY CLASS C		12/27/2012	Various	1,325.000	10,307		0
89155H-57-9	TOUCHSTONE PREMIUM YIELD EQUITY CLASS A		12/27/2012	Various	58,087.000	453,492		0
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/27/2012	Various	45,523.000	519,152		0
9299999	Subtotal - Common Stocks - Mutual Funds					15,657,476	XXX	0
9799997	Total - Common Stocks - Part 3					366,858,987	XXX	0
9799998	Total - Common Stocks - Part 5					108,075,408	XXX	0
9799999	Total - Common Stocks					474,934,395	XXX	0
9899999	Total - Preferred and Common Stocks					474,934,395	XXX	0
9999999	Totals					1,521,000,035	XXX	1,841,024

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2012	Paydown		189,761	189,745	207,001	206,998	0	(17,237)	0	(17,237)	0	189,761	0	0	0	5,123	12/27/2061
36176F-29-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		38,147	38,147	41,188	41,194	0	(3,047)	0	(3,047)	0	38,147	0	0	0	293	11/22/2061
36202K-N5-0	G2 # 8512 3.500% 06/20/19		12/01/2012	Paydown		1,159	1,159	1,198	1,061	0	98	0	98	0	1,159	0	0	0	22	06/20/2019
36202K-UV-5	G2 # 8696 1.750% 09/20/25		12/01/2012	Paydown		3,625	3,625	3,730	3,356	0	269	0	269	0	3,625	0	0	0	33	09/20/2025
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		12/01/2012	Paydown		1,642	1,642	1,472	1,502	0	141	0	141	0	1,642	0	0	0	59	01/15/2024
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		12/01/2012	Paydown		10,354	10,354	9,280	9,466	0	888	0	888	0	10,354	0	0	0	354	02/15/2024
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		12/01/2012	Paydown		8,320	8,320	7,456	7,609	0	711	0	711	0	8,320	0	0	0	235	12/15/2023
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		12/01/2012	Paydown		6,864	6,864	6,152	6,279	0	585	0	585	0	6,864	0	0	0	281	11/15/2023
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		12/01/2012	Paydown		11,386	11,386	9,728	10,011	0	1,375	0	1,375	0	11,386	0	0	0	185	11/15/2023
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		12/01/2012	Paydown		7,859	7,859	7,044	7,186	0	673	0	673	0	7,859	0	0	0	258	02/15/2024
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		12/01/2012	Paydown		11,947	11,947	10,207	10,499	0	1,448	0	1,448	0	11,947	0	0	0	470	01/15/2024
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		12/01/2012	Paydown		18,826	18,826	16,875	17,220	0	1,606	0	1,606	0	18,826	0	0	0	505	12/15/2023
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		12/01/2012	Paydown		4,850	4,850	4,194	4,305	0	545	0	545	0	4,850	0	0	0	138	01/15/2024
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		12/01/2012	Paydown		53,210	53,210	45,827	47,040	0	6,170	0	6,170	0	53,210	0	0	0	1,123	04/15/2024
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		12/01/2012	Paydown		50,380	50,380	43,658	44,802	0	5,578	0	5,578	0	50,380	0	0	0	1,672	01/15/2024
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		12/01/2012	Paydown		1,140	1,140	1,022	1,042	0	98	0	98	0	1,140	0	0	0	41	05/15/2024
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		12/01/2012	Paydown		6,589	6,589	5,905	6,026	0	563	0	563	0	6,589	0	0	0	243	12/15/2023
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		12/01/2012	Paydown		3,411	3,411	3,057	3,121	0	290	0	290	0	3,411	0	0	0	93	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		12/01/2012	Paydown		2,134	2,134	1,913	1,952	0	182	0	182	0	2,134	0	0	0	59	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		12/01/2012	Paydown		2,022	2,022	1,813	1,850	0	172	0	172	0	2,022	0	0	0	79	11/15/2023
36203S-4U-8	GNMA 30 YR # 358235 6.500% 09/15/23		12/01/2012	Paydown		2,037	2,037	1,754	1,804	0	233	0	233	0	2,037	0	0	0	72	09/15/2023
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		12/01/2012	Paydown		22,082	22,082	19,094	19,606	0	2,476	0	2,476	0	22,082	0	0	0	457	12/15/2023
36203W-NH-4	GNMA 30 YR # 361405 6.500% 02/15/24		12/01/2012	Paydown		3,324	3,324	2,979	3,039	0	285	0	285	0	3,324	0	0	0	82	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		12/01/2012	Paydown		3,032	3,032	2,717	2,773	0	259	0	259	0	3,032	0	0	0	112	12/15/2023
36204A-VJ-1	GNMA 30 YR # 364317 6.500% 08/15/23		12/01/2012	Paydown		19,285	19,285	16,609	17,083	0	2,201	0	2,201	0	19,285	0	0	0	784	08/15/2023
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		12/01/2012	Paydown		5,474	5,474	4,911	5,010	0	464	0	464	0	5,474	0	0	0	141	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		12/01/2012	Paydown		10,485	10,485	9,397	9,588	0	898	0	898	0	10,485	0	0	0	395	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		12/01/2012	Paydown		4,526	4,526	3,914	4,014	0	512	0	512	0	4,526	0	0	0	162	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		12/01/2012	Paydown		3,655	3,655	3,123	3,213	0	442	0	442	0	3,655	0	0	0	92	12/15/2023
36204H-HF-0	GNMA # 370230 6.500% 01/15/24		12/01/2012	Paydown		18,970	18,970	17,002	17,346	0	1,624	0	1,624	0	18,970	0	0	0	612	01/15/2024
36204H-QF-0	GNMA # 370454 6.500% 12/15/23		12/01/2012	Paydown		8,497	8,497	7,617	7,772	0	725	0	725	0	8,497	0	0	0	502	12/15/2023
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		12/01/2012	Paydown		12,479	12,479	11,186	11,414	0	1,065	0	1,065	0	12,479	0	0	0	523	12/15/2023
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		12/01/2012	Paydown		3,569	3,569	3,199	3,265	0	305	0	305	0	3,569	0	0	0	127	12/15/2023
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		12/01/2012	Paydown		5,936	5,936	5,320	5,429	0	507	0	507	0	5,936	0	0	0	186	12/15/2023
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		12/01/2012	Paydown		45,649	45,649	39,558	40,594	0	5,054	0	5,054	0	45,649	0	0	0	1,220	01/15/2024
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		12/01/2012	Paydown		5,346	5,346	4,622	4,745	0	601	0	601	0	5,346	0	0	0	191	01/15/2024
36204K-5H-9	GNMA # 372661 6.500% 01/15/24		12/01/2012	Paydown		10,104	10,104	8,756	8,985	0	1,119	0	1,119	0	10,104	0	0	0	372	01/15/2024
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		12/01/2012	Paydown		38,691	38,691	33,455	34,335	0	4,356	0	4,356	0	38,691	0	0	0	848	02/15/2024
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		12/01/2012	Paydown		5,752	5,752	5,155	5,258	0	494	0	494	0	5,752	0	0	0	154	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		12/01/2012	Paydown		20,433	20,433	17,706	18,166	0	2,267	0	2,267	0	20,433	0	0	0	726	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		12/01/2012	Paydown		19,541	19,541	16,897	17,345	0	2,196	0	2,196	0	19,541	0	0	0	1,060	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		12/01/2012	Paydown		9,174	9,174	7,950	8,158	0	1,016	0	1,016	0	9,174	0	0	0	321	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		12/01/2012	Paydown		6,798	6,798	6,098	6,220	0	577	0	577	0	6,798	0	0	0	309	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		12/01/2012	Paydown		4,388	4,388	3,934	4,013	0	375	0	375	0	4,388	0	0	0	112	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		12/01/2012	Paydown		30,392	30,392	25,966	26,694	0	3,698	0	3,698	0	30,392	0	0	0	998	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		12/01/2012	Paydown		8,140	8,140	7,038	7,225	0	915	0	915	0	8,140	0	0	0	219	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		12/01/2012	Paydown		5,878	5,878	5,063	5,200	0	678	0	678	0	5,878	0	0	0	209	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		12/01/2012	Paydown		516	516	446	458	0	58	0	58	0	516	0	0	0	18	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		12/01/2012	Paydown		36,350	36,350	31,306	32,135	0	4,215	0	4,215	0	36,350	0	0	0	1,687	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		12/01/2012	Paydown		11,581	11,581	10,035	10,294	0	1,287	0	1,287							

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		12/01/2012	Paydown		21,389	21,389	22,194	22,082	0	(693)	0	(693)	0	21,389	0	0	0	887	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		12/01/2012	Paydown		79,554	79,554	81,427	81,203	0	(1,649)	0	(1,649)	0	79,554	0	0	0	1,999	09/15/2028
362156-H5-3	GNMA 30 YR # 155152 10.000% 03/15/16		02/01/2012	Paydown		11,203	11,203	10,356	10,802	0	401	0	401	0	11,203	0	0	0	185	03/15/2016
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		12/01/2012	Paydown		1,520	1,520	1,487	1,504	0	17	0	17	0	1,520	0	0	0	84	10/15/2015
362165-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		12/01/2012	Paydown		9,320	9,320	9,048	9,150	0	135	0	135	0	9,320	0	0	0	407	11/15/2016
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		12/01/2012	Paydown		210	210	209	209	0	1	0	1	0	210	0	0	0	11	09/15/2018
362167-DO-8	GNMA 30 YR # 185611 10.500% 05/15/19		06/01/2012	Paydown		5,718	5,718	5,411	5,520	0	198	0	198	0	5,718	0	0	0	294	05/15/2019
36216T-7L-8	GNMA 30 YR # 174699 10.000% 10/15/18		12/01/2012	Paydown		230	230	235	232	0	(2)	0	(2)	0	230	0	0	0	13	10/15/2018
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		12/01/2012	Paydown		2,712	2,712	2,740	2,723	0	(12)	0	(12)	0	2,712	0	0	0	149	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		12/01/2012	Paydown		6,236	6,236	5,328	5,482	0	754	0	754	0	6,236	0	0	0	131	12/15/2023
362180-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		12/01/2012	Paydown		1,137	1,137	1,106	1,120	0	17	0	17	0	1,137	0	0	0	59	05/15/2018
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		12/01/2012	Paydown		1,892	1,892	1,843	1,866	0	26	0	26	0	1,892	0	0	0	99	08/15/2017
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		12/01/2012	Paydown		2,260	2,260	2,190	2,219	0	41	0	41	0	2,260	0	0	0	124	09/15/2017
36218L-PK-5	GNMA 30 YR # 225526 10.000% 10/15/17		12/01/2012	Paydown		2,238	2,238	2,169	2,197	0	40	0	40	0	2,238	0	0	0	123	10/15/2017
36218P-VH-3	GNMA 30 YR # 228429 10.500% 06/15/19		12/01/2012	Paydown		1,682	1,682	1,647	1,659	0	23	0	23	0	1,682	0	0	0	97	06/15/2019
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		12/01/2012	Paydown		845	845	865	855	0	(10)	0	(10)	0	845	0	0	0	47	10/15/2018
36219K-TX-4	GNMA 30 YR # 251766 10.000% 04/15/18		05/01/2012	Paydown		2,724	2,724	2,790	2,747	0	(23)	0	(23)	0	2,724	0	0	0	79	04/15/2018
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		12/01/2012	Paydown		4,480	4,480	4,292	4,379	0	101	0	101	0	4,480	0	0	0	262	05/15/2018
36219P-MH-2	GNMA 30 YR # 255173 10.500% 06/15/19		12/01/2012	Paydown		2,390	2,390	2,347	2,361	0	29	0	29	0	2,390	0	0	0	110	06/15/2019
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		12/01/2012	Paydown		722	722	709	713	0	9	0	9	0	722	0	0	0	42	03/15/2019
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		12/01/2012	Paydown		260	260	264	262	0	(2)	0	(2)	0	260	0	0	0	14	11/15/2018
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		12/01/2012	Paydown		649	649	645	645	0	3	0	3	0	649	0	0	0	36	09/15/2018
36219Y-ET-9	GNMA 30 YR # 263046 10.000% 10/15/18		06/01/2012	Paydown		11,804	11,804	11,751	11,755	0	50	0	50	0	11,804	0	0	0	577	10/15/2018
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		12/01/2012	Paydown		994	994	989	989	0	4	0	4	0	994	0	0	0	55	10/15/2018
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		12/01/2012	Paydown		1,545	1,545	1,428	1,471	0	74	0	74	0	1,545	0	0	0	85	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		12/01/2012	Paydown		687	687	674	674	0	13	0	13	0	687	0	0	0	34	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		12/01/2012	Paydown		1,157	1,157	1,113	1,123	0	33	0	33	0	1,157	0	0	0	48	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		12/01/2012	Paydown		5,286	5,286	5,086	5,131	0	154	0	154	0	5,286	0	0	0	216	05/15/2022
36224J-5H-8	GNMA 30 YR # 330361 7.500% 01/15/23		12/01/2012	Paydown		312	312	300	302	0	9	0	9	0	312	0	0	0	13	01/15/2023
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		12/01/2012	Paydown		9,667	9,667	8,665	8,844	0	823	0	823	0	9,667	0	0	0	498	11/15/2023
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		12/01/2012	Paydown		1,241	1,241	1,278	1,158	0	83	0	83	0	1,241	0	0	0	14	12/20/2027
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		12/01/2012	Paydown		905	905	922	825	0	80	0	80	0	905	0	0	0	10	02/20/2028
36296L-4X-5	GNMA 694838 5.602% 11/20/59		12/01/2012	Paydown		121,247	121,247	133,788	133,782	0	(12,535)	0	(12,535)	0	121,247	0	0	0	4,606	11/20/2059
				Redemption	100.0000															
690353-RM-1	OPIC VRDN 0.170% 03/15/17		12/17/2012			1,056,034	1,056,034	1,056,034	1,056,034	0	0	0	0	0	1,056,034	0	0	0	4,178	03/15/2017
690353-RV-1	OPIC US Agency Floating MTN 0.170% 12/15/19		01/26/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	962	12/15/2019
690353-SU-2	OPIC AgencyVAR 0.170% 06/15/17		01/26/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	470	06/15/2017
				MORGAN STANLEY FIXED INC																
912828-RU-6	U S TREASURY 0.875% 11/30/16		01/04/2012			25,009,766	25,000,000	24,906,250	24,906,499	0	200	0	200	0	24,906,699	0	103,067	103,067	21,516	11/30/2016
059999. Subtotal - Bonds - U.S. Governments						42,225,316	42,215,534	42,074,657	42,088,478	0	33,766	0	33,766	0	42,122,249	0	103,067	103,067	63,966	XXX
136069-DF-5	CANADIAN IMPERIAL BANK 2.000% 02/04/13	A	01/23/2012	NATIONAL BANK OF CANADA		2,028,140	2,000,000	2,026,496	2,009,763	0	(609)	0	(609)	0	2,009,155	0	18,985	18,985	19,111	02/04/2013
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	09/20/2012	NATIONAL BANK OF CANADA		1,031,940	1,000,000	998,800	998,856	0	178	0	178	0	999,034	0	32,906	32,906	16,178	09/21/2016
109999. Subtotal - Bonds - All Other Governments						3,060,080	3,000,000	3,025,296	3,008,619	0	(431)	0	(431)	0	3,008,189	0	51,891	51,891	35,289	XXX
162296-AC-1	CHATON ALA INDL DEV BRD REV UTILITIES 1.200%		08/01/37	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	7,500	08/01/2037
	CHATO AL IDB GULF OP ZONE VRDN 0.550%			Redemption	100.0000															
16229P-AA-3			11/15/38			2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	11,400	11/15/2038
235036-SV-3	DALLAS REV 0.900% 11/01/12		11/01/2012	Maturity		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	14,960	11/01/2012
3128NB-YF-9	FGLMC # G13178 5.000% 06/01/23		12/01/2012	Paydown		2,930,047	2,930,047	3,016,574	3,010,443	0	(80,396)	0	(80,396)	0	2,930,047	0	0	0	73,650	06/01/2023
3128NB-YE-1	FGLMC # G13209 5.000% 07/01/23		12/01/2012	Paydown		1,697,875	1,697,875	1,765,392	1,760,645	0	(62,771)	0	(62,771)	0	1,697,875	0	0	0	44,589	07/01/2023
3128MT-PK-8	FGO # HD1326 5.500% 08/01/35		12/01/2012	Paydown		592,150	592,150	589,143	589,213	0	2,937	0	2,937	0	592,150	0	0	0	15,140	08/01/2035
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		12/01/2012	Paydown		2,396,056	2,396,056	2,444,726	2,441,578	0	(45,522)	0	(45,522)	0	2,396,056	0	0	0	49,607	07/01/2024
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2012	Paydown		5,569,975	5,569,975	5,700,521	5,692,141	0	(122,166)	0	(122,166)	0	5,569,975	0	0	0	134,565	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2012	Paydown		3,846,320	3,846,320	3,930,308	3,924,897	0	(78,577)	0	(78,577)	0	3,846,320	0	0	0	83,673	07/01/2024
3128PQ-OX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2012	Paydown		4,347,296	4,347,296	4,445,450	4,440,279	0	(92,983)	0	(92,983)	0	4,347,296	0	0	0	87,951	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2012	Paydown		1,946,198	1,946,198	2,020,397	2,017,049	0	(70,851)	0	(70,851)	0	1,946,198	0	0	0	42,606	05/01/2025

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2012	Paydown		1,298,700	1,298,700	1,376,622	1,375,358	0	(76,659)	0	(76,659)	0	1,298,700	0	0	0	31,145	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2012	Paydown		1,513,103	1,513,103	1,604,362	1,602,883	0	(89,780)	0	(89,780)	0	1,513,103	0	0	0	41,225	05/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2012	Paydown		1,904,037	1,904,037	1,849,891	1,851,421	0	52,616	0	52,616	0	1,904,037	0	0	0	33,798	01/01/2026
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		11/01/2012	Paydown		6,755	6,755	6,662	6,666	0	90	0	90	0	6,755	0	0	0	331	02/01/2021
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		12/01/2012	Paydown		4,396	4,396	4,287	4,314	0	83	0	83	0	4,396	0	0	0	252	12/01/2021
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		12/01/2012	Paydown		1,168	1,168	1,168	1,166	0	2	0	2	0	1,168	0	0	0	74	11/01/2020
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		12/01/2012	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	3	12/01/2020
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		12/01/2012	Paydown		97	97	97	96	0	0	0	0	0	97	0	0	0	5	12/01/2020
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		12/01/2012	Paydown		219	219	219	219	0	0	0	0	0	219	0	0	0	11	12/01/2020
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		12/01/2012	Paydown		1,603	1,603	1,563	1,573	0	29	0	29	0	1,603	0	0	0	65	05/01/2021
	Redemption 100.0000																			
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	667	11/01/2012
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		12/01/2012	Paydown		1,890	1,890	1,918	1,899	0	(8)	0	(8)	0	1,890	0	0	0	109	12/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2012	Paydown		1,016	1,016	1,031	1,022	0	(5)	0	(5)	0	1,016	0	0	0	31	07/01/2019
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		12/01/2012	Paydown		329	329	324	324	0	4	0	4	0	329	0	0	0	16	07/01/2019
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		12/01/2012	Paydown		914	914	902	902	0	12	0	12	0	914	0	0	0	48	05/01/2020
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/19		12/01/2012	Paydown		40,715	40,715	41,605	40,623	0	92	0	92	0	40,715	0	0	0	2,632	04/25/2019
313602-YQ-1	FNMA - CMO 1989-44-H 9.000% 07/25/19		12/01/2012	Paydown		10,069	10,069	9,685	9,908	0	160	0	160	0	10,069	0	0	0	509	07/25/2019
313614-AB-2	FNMA # 050318 10.000% 07/01/20		12/01/2012	Paydown		825	825	824	823	0	2	0	2	0	825	0	0	0	46	07/01/2020
313615-A3-0	FNMA # 050426 9.500% 04/01/21		12/01/2012	Paydown		1,354	1,354	1,347	1,346	0	7	0	7	0	1,354	0	0	0	71	04/01/2021
313615-HN-9	FNMA # 050637 8.000% 12/01/22		12/01/2012	Paydown		4,172	4,172	4,158	4,156	0	16	0	16	0	4,172	0	0	0	157	12/01/2022
313638-TS-7	FNMA # 110461 10.000% 02/01/19		12/01/2012	Paydown		2,099	2,099	2,098	2,093	0	7	0	7	0	2,099	0	0	0	112	02/01/2019
31365Y-D9-7	FNMA # 141528 9.000% 09/01/21		12/01/2012	Paydown		2,098	2,098	2,019	2,038	0	59	0	59	0	2,098	0	0	0	104	09/01/2021
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		12/01/2012	Paydown		136,604	136,604	136,257	136,257	0	347	0	347	0	136,604	0	0	0	2,094	01/25/2021
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		12/01/2012	Paydown		598,216	598,216	604,582	603,802	0	(5,586)	0	(5,586)	0	598,216	0	0	0	20,656	04/01/2028
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		12/01/2012	Paydown		164,588	164,588	164,768	164,726	0	(139)	0	(139)	0	164,588	0	0	0	2,796	12/01/2017
3138E0-YE-3	FNMA # AJ9808 3.000% 01/01/27		12/01/2012	Paydown		6,315,246	6,315,246	6,134,637	6,136,665	0	178,581	0	178,581	0	6,315,246	0	0	0	132,522	01/01/2027
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/14/2012	RBS GREENWICH CAPITAL		8,504,589	8,372,507	8,506,925	8,505,065	0	(476)	0	(476)	0	8,504,589	0	0	0	200,242	01/01/2027
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		1,627,493	1,627,493	1,653,622	1,653,261	0	(25,767)	0	(25,767)	0	1,627,493	0	0	0	27,419	01/01/2027
31392Z-ZY-7	FHR 2528 HN 5.000% 11/15/17		12/01/2012	Paydown		171,435	171,435	182,391	179,731	0	(8,295)	0	(8,295)	0	171,435	0	0	0	4,557	11/15/2017
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		12/01/2012	Paydown		1,625,347	1,625,347	1,696,964	1,679,003	0	(53,656)	0	(53,656)	0	1,625,347	0	0	0	34,691	03/25/2024
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		12/01/2012	Paydown		148,905	148,905	158,840	153,309	0	(4,404)	0	(4,404)	0	148,905	0	0	0	3,770	10/15/2021
31397M-N3-7	FNR 2008-95 AD 4.500% 12/25/23		12/01/2012	Paydown		1,589,768	1,589,768	1,679,441	1,654,979	0	(65,211)	0	(65,211)	0	1,589,768	0	0	0	37,192	12/25/2023
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2012	Paydown		107,733	107,733	109,315	109,006	0	(1,273)	0	(1,273)	0	107,733	0	0	0	2,032	03/25/2037
31398A-LU-4	FNMA 2.000% 01/09/12		01/09/2012	Maturity		7,805,000	7,805,000	7,809,960	7,805,006	0	(6)	0	(6)	0	7,805,000	0	0	0	78,500	01/09/2012
31398C-XT-0	FHR 3530 A 4.000% 05/15/24		12/01/2012	Paydown		1,047,435	1,047,435	1,090,641	1,082,319	0	(34,884)	0	(34,884)	0	1,047,435	0	0	0	21,855	05/15/2024
31398H-VT-4	FHR 3599 A 4.000% 02/15/23		12/01/2012	Paydown		2,469,348	2,469,348	2,563,492	2,519,629	0	(50,281)	0	(50,281)	0	2,469,348	0	0	0	52,269	02/15/2023
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		12/01/2012	Paydown		1,384,127	1,384,127	1,407,268	1,403,268	0	(19,141)	0	(19,141)	0	1,384,127	0	0	0	21,269	12/15/2024
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		12/01/2012	Paydown		1,709,868	1,709,868	1,676,842	1,678,804	0	31,064	0	31,064	0	1,709,868	0	0	0	46,333	04/01/2023
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		12/01/2012	Paydown		1,970,107	1,970,107	1,932,054	1,934,264	0	35,843	0	35,843	0	1,970,107	0	0	0	51,613	06/01/2023
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2012	Paydown		324,343	324,343	328,589	328,439	0	(4,096)	0	(4,096)	0	324,343	0	0	0	9,970	01/01/2038
31414D-LF-1	FNMA # 963282 5.000% 05/01/23		12/01/2012	Paydown		887,895	887,895	919,942	917,593	0	(29,699)	0	(29,699)	0	887,895	0	0	0	22,359	05/01/2023
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		12/01/2012	Paydown		1,855,457	1,855,457	1,819,619	1,821,700	0	33,757	0	33,757	0	1,855,457	0	0	0	51,460	06/01/2023
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		12/01/2012	Paydown		1,409,129	1,409,129	1,381,912	1,383,492	0	25,637	0	25,637	0	1,409,129	0	0	0	35,531	06/01/2023
31414M-WI-3	FNMA # 970737 5.000% 11/01/23		12/01/2012	Paydown		796,495	796,495	831,342	828,965	0	(32,490)	0	(32,490)	0	796,495	0	0	0	18,136	11/01/2023
31414N-B4-5	FNMA #970859 5.000% 12/01/23		12/01/2012	Paydown		1,154,947	1,154,947	1,201,867	1,198,693	0	(43,746)	0	(43,746)	0	1,154,947	0	0	0	30,439	12/01/2023
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		12/01/2012	Paydown		920,396	920,396	957,787	955,091	0	(34,695)	0	(34,695)	0	920,396	0	0	0	21,577	06/01/2023
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		12/01/2012	Paydown		620,814	620,814	646,423	644,578	0	(23,763)	0	(23,763)	0	620,814	0	0	0	16,396	06/01/2023
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		12/01/2012	Paydown		818,532	818,532	851,785	849,439	0	(30,908)	0	(30,908)	0	818,532	0	0	0	18,174	08/01/2023
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
353205-AV-9	FRANKLIN CNTY OH Rev 1.100% 03/09/12		03/09/2012	Maturity		1,000,000	1,000,000	1,001,970	1,000,361	0	(361)	0	(361)	0	1,000,000	0	0	0	10,969	03/09/2012
38373R-BH-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2012	Paydown		286,752	286,752	283,027	284,270	0	2,483	0	2,483	0	286,752	0	0	0	10,069	12/20/2031
38375B-JJ-3	GNR 2011-HQ2 BA 4.450% 02/20/61		12/01/2012	Paydown		209,889	209,889	217,106	216,616	0	(6,727)	0	(6,727)	0	209,889	0	0	0	7,296	02/20/2061
47759K-AA-7	JUB PROPERTIES LLC OK REV VAR RATE NOTE 0.200% 01/01/36		08/10/2012	STERN		2,525,000	2,525,000	2,525,000	2,525,000	0	0	0	0	0	2,525,000	0	0	0	3,854	01/01/2036
319999. Subtotal - Bonds - U.S. Special Revenues						115,732,636	115,600,554	117,004,747	116,826,331	0	(1,093,696)	0	(1,093,696)	0	115,732,636	0	0	0	2,328,976	XXX
001192-AE-3	AGL CAPITAL CORPORATION 4.950% 01/15/15		04/12/2012	KEY BANC-MCDONALD		5,459,450	5,000,000	4,993,500	4,997,665	0	(69)	0	(69)	0	4,997,596	0	461,854	461,854	187,000	01/15/2015
017363-AE-2	ALLEGHENY ENERGY SUPPLY 8.250% 04/15/12		04/15/2012	Maturity		5,000,000	5,000,000	4,991,100	4,997,600	0	2,400	0	2,400	0	5,000,000	0	0	0	206,250	04/15/2012
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/28/2012	BARCLAYS		2,160,090	2,791,716	2,288,093	2,186,916	0	35,119	0	35,119	0	2,222,035	0	(61,945)	(61,945)	126,529	05/25/2036
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		10/01/2012	Paydown		237,497	420,082	335,064	329,075	0	(10,649)	0	(10,649)	0	318,427	0	(80,929)	(80,929)	17,220	05/25/2036
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2012	Paydown		311,015	584,573	503,172	516,085	0	(99,176)	105,894	(205,070)	0	311,015	0	0	0	21,238	01/25/2037
02860T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2012	Paydown		552,472	552,472	550,832	550,233	0	2,238	0	2,238	0	552,472	0	0	0	18,195	09/25/2035
035229-CV-3	ANHEUSER-BUSCH COS INC 5.050% 10/15/16		05/08/2012	Various		6,873,600	6,000,000	6,000,700	6,000,054	0	193	0	193	0	6,000,246	0	873,354	873,354	173,383	10/15/2016
048677-AA-6	ATLANTIC MARINE CORP CDM 5.535% 06/01/22		05/07/2012	FTN FINANCIAL SECURITIES		2,057,187	1,870,000	1,870,000	1,870,000	0	0	0	0	0	1,870,000	0	187,187	187,187	42,331	06/01/2022
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		08/28/2012	Call 100,000		3,500,000	3,500,000	3,497,025	3,499,533	0	(88)	0	(88)	0	3,499,446	0	554	554	265,200	01/15/2013
051185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		355,073	16,400	358,870	358,870	0	0	0	0	0	358,870	0	(3,797)	(3,797)	6,022	05/03/2033
057224-BA-4	BAKER HUGHES INC 3.200% 08/15/21		05/25/2012	Tax Free Exchange		4,990,313	5,000,000	4,989,800	4,990,003	0	310	0	310	0	4,990,313	0	0	0	123,556	08/15/2021
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2012	Paydown		952,294	952,294	949,169	948,103	0	4,191	0	4,191	0	952,294	0	0	0	24,904	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2012	Paydown		792,031	792,031	785,503	786,289	0	5,742	0	5,742	0	792,031	0	0	0	23,900	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2012	Paydown		453,296	453,296	443,840	447,372	0	5,924	0	5,924	0	453,296	0	0	0	13,756	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2012	Paydown		381,851	381,851	363,355	370,709	0	11,142	0	11,142	0	381,851	0	0	0	11,305	08/25/2035
05947U-ES-3	BACM 2002-PB2 A4 6.186% 06/11/35		05/01/2012	Paydown		1,137,750	1,137,750	1,154,239	1,135,864	0	1,887	0	1,887	0	1,137,750	0	0	0	11,276	06/11/2035
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		12/01/2012	Paydown		1,136,535	1,136,535	1,154,115	1,145,619	0	(9,085)	0	(9,085)	0	1,136,535	0	0	0	31,308	07/10/2045
05949K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		12/01/2012	Paydown		318,641	318,641	304,426	309,631	0	9,010	0	9,010	0	318,641	0	0	0	10,380	11/25/2033
05949K-NH-5	BOAIS 2005-11 1A5 5.750% 12/25/35		12/01/2012	Paydown		1,432,261	1,432,261	1,403,616	1,415,310	0	16,951	0	16,951	0	1,432,261	0	0	0	44,366	12/25/2035
05949T-AX-7	BAFC 2006-1 1A23 5.750% 01/25/36		03/30/2012	PBS GREENWICH CAPITAL		11,394,041	12,178,000	11,394,041	11,794,000	0	1,794	0	1,794	0	12,164,140	0	(770,098)	(770,098)	239,172	01/25/2036
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2012	Paydown		186,369	186,369	156,031	163,634	0	22,735	0	22,735	0	186,369	0	0	0	7,252	09/25/2034
07383F-QT-8	BSCMS 2003-T10 A1 4.000% 03/13/40		03/01/2012	Paydown		407,085	407,085	396,908	405,697	0	1,388	0	1,388	0	407,085	0	0	0	3,144	03/13/2040
07388V-AB-4	BSCMS 2007-T26 A2 5.330% 01/12/45		11/01/2012	Paydown		813,905	813,905	825,605	814,992	0	(1,087)	0	(1,087)	0	813,905	0	0	0	8,668	01/12/2045
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.716% 06/11/40		12/01/2012	Paydown		467,368	467,368	496,140	486,360	0	(18,992)	0	(18,992)	0	467,368	0	0	0	21,645	06/11/2040
085550-AA-7	BLUE HEN HOTEL VRDN 0.240% 09/01/27		02/10/2012	PNC CAPITAL MARKETS		5,490,000	5,490,000	5,490,000	5,490,000	0	0	0	0	0	5,490,000	0	0	0	3,271	09/01/2027
1248MG-AX-2	CBASS 2007-CB1 AF1B 5.971% 01/25/37		12/01/2012	Paydown		34,839	34,839	20,381	16,079	0	18,760	0	18,760	0	34,839	0	0	0	684	01/25/2037
12513X-AD-4	CD 2006-CD2 AAB 5.334% 01/15/46		12/01/2012	Paydown		2,218,832	2,218,832	2,269,969	2,234,814	0	(15,982)	0	(15,982)	0	2,218,832	0	0	0	56,765	01/15/2046
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN 0.210%		06/01/21	Redemption 100,000		209,000	209,000	209,000	209,000	0	0	0	0	0	209,000	0	0	0	224	06/01/2021
125896-BE-9	CMS ENERGY CORP 6.250% 02/01/20		04/10/2012	Cantor Fitzgerald Fixed		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
12628K-AA-0	CSAB 2006-3 A1A 6.000% 11/25/36		03/16/2012	JVB Financial		60,584	121,169	42,723	38,712	0	(549)	0	(549)	0	38,162	0	22,422	22,422	2,221	11/25/2036
12628K-AA-0	CSAB 2006-3 A1A 6.000% 11/25/36		03/01/2012	Paydown		2,892	2,892	1,020	924	0	1,968	0	1,968	0	2,892	0	0	0	30	11/25/2036
126650-AF-7	CVS CORP 7.770% 01/10/12		01/10/2012	Redemption 100,000		1,011,937	1,011,937	1,011,937	1,011,937	0	0	0	0	0	1,011,937	0	0	0	6,552	01/10/2012
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2012	Paydown		184,969	184,969	178,669	181,100	0	3,870	0	3,870	0	184,969	0	0	0	5,982	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/15/2012	Paydown		608,690	608,690	588,942	602,668	0	9,109	0	9,109	0	608,690	0	0	0	18,912	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2012	Paydown		912,154	912,154	885,753	916,308	0	29,333	33,487	(4,154)	0	912,154	0	0	0	28,749	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2012	Paydown		194,058	194,058	190,177	191,494	0	2,564	0	2,564	0	194,058	0	0	0	6,593	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2012	Paydown		917,611	917,611	867,201	917,155	0	51,848	51,392	456	0	917,611	0	0	0	26,520	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2012	Paydown		184,891	184,891	180,794	184,535	0	4,118	3,762	356	0	184,891	0	0	0	5,767	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2012	Paydown		110,224	295,062	233,718	230,432	0	(57,148)	52,303	(109,451)	0	110,223	0	0	0	10,176	05/25/2036
12668G-AD-4	CWALT 2006-S9 A4 5.794% 11/25/35		12/01/2012	Paydown		214,855	214,855	156,146	159,322	0	55,533	0	55,533	0	214,855	0	0	0	6,244	11/25/2035
12668G-AF-9	CWALT 2006-S9 A6 5.588% 08/25/36		12/01/2012	Paydown		250,334	250,334	196,670	203,927	0	46,407	0	46,407	0	250,334	0	0	0	7,177	08/25/2036
126694-JX-7	CWALT 2005-24 A7 5.500% 11/25/35		12/01/2012	Paydown		1,632,844	1,632,													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
224044-BH-9	COX COMMUNICATIONS INC 5.500% 10/01/15		06/20/2012	FTN FINANCIAL SECURITIES		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
225415-AD-0	CSFB 2004-C1 A4 4.750% 01/15/37		12/01/2012	Paydown		794,736	794,736	783,715	790,748	0	3,988	0	3,988	0	794,736	0	0	0	29,455	01/15/2037
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/13/2012	BARCLAYS		3,735,045	4,155,822	4,040,887	4,079,939	0	21,873	0	21,873	0	4,101,812	0	(366,767)	(366,767)	144,126	10/25/2035
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		07/01/2012	Paydown		214,393	214,393	208,463	210,478	0	3,915	0	3,915	0	214,393	0	0	0	4,607	10/25/2035
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/15/2012	Paydown		146,051	146,051	140,599	143,136	0	3,848	933	2,915	0	146,051	0	0	0	4,779	06/25/2035
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		12/01/2012	Paydown		3,801,016	3,801,016	3,860,373	3,835,739	0	(34,723)	0	(34,723)	0	3,801,016	0	0	0	164,363	09/15/2040
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		12/01/2012	Paydown		113,335	113,335	110,962	112,018	0	1,318	0	1,318	0	113,335	0	0	0	5,707	01/25/2036
23247L-AA-6	CIWALT 2007-11 2A1 0.270% 06/25/47		05/25/2012	Paydown		338,774	338,774	320,386	337,552	0	1,222	0	1,222	0	338,774	0	0	0	257	06/25/2047
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2012	Paydown		424,800	424,800	429,030	428,759	0	(3,959)	0	(3,959)	0	424,800	0	0	0	8,323	01/10/2021
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		06/06/2012	SECURITIES LL		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
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2012	Paydown		885,208	885,208	809,522	811,011	0	74,197	0	74,197	0	885,208	0	0	0	29,079	02/25/2036
281397-BB-4	ELAB 2003-2 2A13 1.728% 08/01/43		10/02/2012	Various		1,239,750	1,350,000	1,350,000	1,350,000	0	0	0	0	1,350,000	0	(110,250)	(110,250)	13,544	08/01/2043	
29268R-AA-6	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		5,012,711	5,000,000	5,013,700	5,012,951	0	(241)	0	(241)	0	5,012,711	0	0	0	57,444	05/19/2021
31331F-AE-1	FEDERAL EXPRESS CORP SER C1 7.150%		09/28/2012	Redemption	100.0000															
32051G-RW-7	FHASI 2005 FAS 1A6 5.500% 08/25/35		12/01/2012	Paydown		559,407	559,407	563,777	561,055	0	(1,648)	0	(1,648)	0	559,407	0	0	0	17,347	08/25/2035
32051G-SD-8	FHASI 2005-FAS 3A1 5.500% 08/25/35		12/01/2012	Paydown		138,561	138,561	138,475	138,229	0	332	0	332	0	138,561	0	0	0	3,833	08/25/2035
337158-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012	FTN FINANCIAL SECURITIES		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
3622EL-AF-3	GSAA 2006-18 AF5A 6.002% 12/25/36		12/01/2012	Paydown		327,243	327,243	303,853	298,239	0	29,004	0	29,004	0	327,243	0	0	0	9,795	12/25/2036
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/02/2012	PBS GREENWICH CAPITAL		6,492,706	6,899,270	6,485,314	6,659,386	0	2,361	0	2,361	0	6,661,747	0	(169,040)	(169,040)	116,247	01/25/2037
3622MP-AN-8	GSR 2007-1F 2A4 5.500% 01/25/37		04/01/2012	Paydown		100,730	100,730	94,686	97,227	0	3,502	0	3,502	0	100,730	0	0	0	15,203	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/27/37		12/01/2012	Paydown		139,538	139,538	132,932	135,497	0	4,041	0	4,041	0	139,538	0	0	0	5,572	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2012	Paydown		226,435	226,435	226,541	225,983	0	452	0	452	0	226,435	0	0	0	7,376	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2012	Paydown		504,371	504,371	480,098	490,690	0	13,680	0	13,680	0	504,371	0	0	0	16,233	09/25/2035
368280-DN-3	GECIC 2004-C1 A3 4.596% 11/10/38		12/01/2012	Paydown		196,166	196,166	191,875	194,931	0	1,234	0	1,234	0	196,166	0	0	0	4,932	11/10/2038
396789-JS-9	GCCFC 2005-6G3 A3 4.569% 08/10/42		08/01/2012	Maturity		7,323,698	7,323,698	7,365,180	7,344,624	0	(20,925)	0	(20,925)	0	7,323,698	0	0	0	217,014	08/10/2042
428236-AU-7	HEWLETT PACKARD 4.250% 02/24/12		02/24/2012	Maturity		15,000,000	15,000,000	14,993,400	14,998,248	0	1,752	0	1,752	0	15,000,000	0	0	0	318,750	02/24/2012
429827-AE-8	HEF 2004-1 A5 0.098% 01/01/44		11/26/2012	BANK OF NEW YORK		13,505,000	14,800,000	14,800,000	14,800,000	0	0	0	0	0	14,800,000	0	(1,295,000)	(1,295,000)	201,946	01/01/2044
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
44440*-AC-0	IRE INC HUGHES AIRCRAFT SB 10.360% 09/30/12		03/30/2012	Redemption	100.0000															
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2012	Paydown		171,732	171,732	171,732	171,732	0	0	0	0	0	171,732	0	0	0	8,896	09/30/2012
46247-JJ-8	JPMIT 2004-2 4A4 5.500% 11/25/34		12/01/2012	Paydown		477,686	477,686	433,960	449,297	0	42,969	14,581	28,388	0	477,686	0	0	0	18,575	02/25/2036
46247-JJ-8	JPMIT 2004-2 4A4 5.500% 11/25/34		12/01/2012	Paydown		428,242	428,242	429,848	428,472	0	(230)	0	(230)	0	428,242	0	0	0	19,096	11/25/2034
4625Y-X0-1	JPMCC 2005-LDP5 ASB 5.190% 12/15/44		12/01/2012	Paydown		418,683	418,683	432,290	426,624	0	(7,941)	0	(7,941)	0	418,683	0	0	0	12,098	12/15/2044
4628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/15/2012	Paydown		341,809	341,809	305,763	300,089	0	47,558	5,839	41,719	0	341,809	0	0	0	11,010	07/25/2036
4628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2012	Paydown		188,384	188,384	140,451	140,374	0	48,010	0	48,010	0	188,384	0	0	0	5,954	07/25/2036
48187M-AA-3	09/01/27		02/10/2012	STERN		4,025,000	4,025,000	4,025,000	4,025,000	0	0	0	0	0	4,025,000	0	0	0	2,178	09/01/2027
48352-AB-8	KAMPS CAPITAL Corp VRDN 0.210% 05/01/40		02/15/2012	WELLS FARGO		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	740	05/01/2040
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
52108H-LK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		03/11/2012	Paydown		977,064	977,064	958,819	975,843	0	1,222	0	1,222	0	977,064	0	0	0	6,488	09/15/2027
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2012	Paydown		221,690	372,638	320,079	348,259	0	(41,321)	85,249	(126,570)	0	221,689	0	0	0	12,295	01/25/2037
52529K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2012	Paydown		8	98,602	77,189	31,909	47,126	(32,325)	46,701	(31,900)	0	8	0	0	0	3,111	11/25/2036
532457-BD-9	ELI LILLY 3.550% 03/06/12		03/06/2012	Maturity		7,000,000	7,000,000	6,992,860	6,999,035	0	965	0	965	0	7,000,000	0	0	0	124,250	03/06/2012
60467M-AB-7	MIRANT CORP 9.125% 06/30/17		12/30/2012	Various		478,493	478,493	488,297	483,010	0	(4,517)	0	(4,517)	0	478,493	0	0	0	21,869	06/30/2017
617451-AE-9	MSC 2005-IQ10 AAB 5.178% 09/15/42		12/01/2012	Paydown		3,060,026	3,060,026	3,144,177	3,096,629	0	(36,603)	0	(36,603)	0	3,060,026	0	0	0	106,497	09/15/2042
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		05/01/2012	Paydown		910,900	910,900	916,280	911,660	0	(760)	0	(760)	0	910,900	0	0	0	15,364	01/13/2041
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		214,297	214,297	172,388	175,299	0	44,471	5,472	38,999	0	214,297	0	0	0	6,496	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 12/25/36		12/15/2012	Paydown		1,163,209	1,163,209	905,796	913,485	0	254,523	4,798	249,725	0	1,163,209	0				

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
655356--JK-0	NASC 1998-D6 A2 7.053% 03/15/30		07/25/2012	JEFFERIES & CO		6,621,851	6,526,000	7,092,691	6,604,466	0	(48,979)	0	(48,979)	0	6,555,487	0	66,364	66,364	298,448	03/15/2030
65538P--AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2012	Paydown		938,175	938,175	780,174	760,289	0	177,885	0	177,885	0	938,175	0	0	0	28,409	03/25/2047
749574--AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2012	Paydown		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
74922E--AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		12/01/2012	Paydown		28,852	47,887	40,108	40,082	0	(3,776)	7,453	(11,229)	0	28,852	0	0	0	1,387	06/01/2036
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
74958E--AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		06/01/2012	Paydown		677,147	677,147	672,386	673,607	0	3,541	0	3,541	0	677,147	0	0	0	47,740	12/25/2036
75952A--AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2012	Redemption	100.0000	507,150	507,150	514,366	510,125	0	(2,975)	0	(2,975)	0	507,150	0	0	0	46,845	07/02/2017
75970J--AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2012	Paydown		26,508	26,508	20,012	20,987	0	5,821	300	5,521	0	26,508	0	0	0	925	04/25/2037
75970J--AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2012	Paydown		126,145	126,145	97,270	98,904	0	29,852	2,611	27,241	0	126,145	0	0	0	4,389	04/25/2037
761118--MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2012	Paydown		2,057,939	2,126,908	1,925,405	1,925,162	0	132,777	0	132,777	0	2,057,939	0	0	0	67,072	11/25/2035
761118--XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2012	Paydown		186,969	236,289	200,272	211,915	0	(13,215)	11,731	(24,946)	0	186,969	0	0	0	7,702	03/25/2036
76112H--AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2012	Paydown		438,320	1,373,591	968,770	1,007,442	0	(207,232)	361,890	(569,122)	0	438,320	0	0	0	45,935	09/25/2036
78009N--BQ-8	Royal Bank CD 0.670% 11/09/12		11/09/2012	Maturity		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	21,379	11/09/2012
863579--AM-0	SARM SER 2004-12 CL 1A2 2.863% 09/25/34		12/01/2012	Paydown		78,623	78,623	69,432	70,873	0	7,749	0	7,749	0	78,623	0	0	0	1,105	09/25/2034
863579--CB-2	SARM SER 2004-14 CL 1A 2.558% 10/25/34		12/01/2012	Paydown		181,243	181,243	154,800	158,628	0	22,615	0	22,615	0	181,243	0	0	0	2,267	10/25/2034
86359A--05-5	SASC 2003-28XS A5 6.010% 09/25/33		12/01/2012	Paydown		316,049	316,049	315,951	316,530	0	(481)	0	(481)	0	316,049	0	0	0	15,253	09/25/2033
86359D--SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2012	Paydown		121,899	121,899	118,301	121,028	0	3,497	2,627	8,120	0	121,899	0	0	0	3,729	10/25/2035
872225--AF-4	TBW 2006-5 A5A 0.000% 11/25/36		12/01/2012	Paydown		8	661,415	45,371	29,132	25,189	(35,287)	8,712	(8,870)	0	8	0	0	0	19,553	11/25/2036
88732J--AK-4	TIME WARNER CABLE INC 6.200% 07/01/13		02/03/2012	KEY BANC-MCDONALD		2,307,122	2,150,000	2,324,193	2,310,402	0	(10,933)	0	(10,933)	0	2,299,469	0	7,653	7,653	80,350	07/01/2013
89233P--AT-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	1,239	01/12/2012
893570--BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		02/06/2012	Various		2,941,538	2,838,000	3,051,815	2,958,809	0	(18,366)	0	(18,366)	0	2,940,443	0	1,096	1,096	136,811	07/15/2012
92931B--AB-2	INTEGRITY ENERGY 5.375% 12/01/12		12/01/2012	Maturity		1,000,000	1,000,000	1,025,720	1,003,113	0	(3,113)	0	(3,113)	0	1,000,000	0	0	0	53,750	12/01/2012
93934F--BL-5	WALM 2005-7 2CB1 5.500% 08/25/35		12/01/2012	Paydown		359,847	359,847	356,979	357,565	0	2,282	0	2,282	0	359,847	0	0	0	11,840	08/25/2035
93935A--AE-3	WALM 2007-0A3 5A 2.319% 04/25/47		12/01/2012	Paydown		751,398	751,398	315,440	317,281	0	434,117	0	434,117	0	751,398	0	0	0	10,420	04/25/2047
96008Y--AB-1	WESTFIELD CAP 5.125% 11/15/14		10/23/2012	TENDER OFFER		7,556,430	7,000,000	6,977,690	6,991,715	0	2,282	0	2,282	0	6,993,997	0	562,433	562,433	336,826	11/15/2014
976843--BC-5	WISCONSIN PUB SERV 4.875% 12/01/12		12/01/2012	Maturity		8,300,000	8,300,000	8,343,543	8,304,960	0	(4,960)	0	(4,960)	0	8,300,000	0	0	0	404,625	12/01/2012
98302A--AA-8	WYETH 5.500% 03/15/13		12/26/2012	Various		14,000,000	14,000,000	14,101,490	14,017,944	0	(15,620)	0	(15,620)	0	14,002,324	0	(2,324)	(2,324)	1,145,700	03/15/2013
05565Q--BG-2	BP CAPITAL MARKETS 3.125% 03/10/12	F	03/10/2012	Maturity		17,000,000	17,000,000	16,998,980	16,998,956	0	1,044	0	1,044	0	17,000,000	0	0	0	265,625	03/10/2012
20272B--AC-8	COMMONWEALTH BANK AUSTRALIA 2.500% 12/10/12	F	09/14/2012	BARCLAYS		12,059,760	12,000,000	11,956,920	11,987,923	0	8,697	0	8,697	0	11,996,620	0	63,140	63,140	232,500	12/10/2012
21987B--AJ-7	CODELCO INC 4.750% 10/15/14	F	02/16/2012	HONG KONG SHANGHAI BK MORGAN STANLEY FIXED INC		5,405,200	5,000,000	4,783,500	4,918,665	0	3,886	0	3,886	0	4,922,551	0	482,649	482,649	83,785	10/15/2014
22540C--TC-1	CREDIT SUISSE NEW YORK 5.000% 05/15/13	F	06/15/2012	Various		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
23048--AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	Various		11,558,340	11,000,000	10,641,200	10,754,116	0	4,015	0	4,015	0	10,758,130	0	800,210	800,210	161,667	11/15/2019
29268B--AE-1	ENEL FINANCE 5.125% 10/07/19	F	09/13/2012	BANK OF AMERICA SEC		2,076,360	2,000,000	1,991,200	1,992,632	0	650	0	650	0	1,993,282	0	83,078	83,078	97,090	10/07/2019
75405T--AA-7	RASGAS II 5.298% 09/30/20	F	10/01/2012	Various		83,700	83,700	83,700	83,700	0	0	0	0	0	83,700	0	0	0	3,338	09/30/2020
83364L--AB-5	SOETE 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
90120E--AD-6	TYCO INTERNATIONAL GROUP 6.875% 01/15/21	F	07/12/2012	TENDER OFFER		2,713,380	2,000,000	1,886,417	1,895,480	0	15,632	0	15,632	0	1,911,111	0	802,269	802,269	136,354	01/15/2021
947076--AB-1	WEATHERFORD INTL INC 5.500% 02/15/16	F	07/25/2012	FTN FINANCIAL SECURITIES		1,098,930	1,000,000	995,750	997,891	0	301	0	301	0	998,192	0	100,738	100,738	52,408	02/15/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						329,843,963	331,377,514	325,964,909	326,080,652	72,315	758,391	808,821	21,885	0	326,081,461	0	3,762,504	3,762,504	9,773,440	XXX
055188--20-5	BAC CAPITAL TRUST II		11/05/2012	TENDER OFFER		1,380,000	55,200	1,397,112	1,397,112	0	(17,121)	0	(17,121)	0	1,379,991	0	9	9	97,673	02/01/2032
05530A--AA-3	BB&T CAPITAL TRUST II		07/18/2012	Call	100.0000	1,000,000	1,000,000	1,063,670	1,020,363	0	(5,376)	0	(5,376)	0	1,014,987	0	(14,987)	(14,987)	41,438	06/07/2036
056335--AA-0	BAC CAPITAL TRUST XI		03/06/2012	SEAPORT GROUP LLC		6,247,500	6,000,000	6,200,520	6,186,152	0	(853)	0	(853)	0	6,185,300	0	62,200	62,200	117,042	05/23/2036
060505--DR-2	BANK OF AMERICA CORP 8.000% Perpet.		01/27/2012	BANK OF AMERICA SEC		4,937,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(62,500)	(62,500)	201,111	01/01/9999
073294--AA-8	BB&T CAPITAL TRUST IV		07/20/2012	Call	100.0000	2,000,000	2,000,000	2,002,280	2,002,047	0	(100)	0	(100)	0	2,001,947	0	(1,947)	(1,947)	82,598	06/12/2057
17306R--20-4	CTIGROUP 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
17311H--20-9	CTIGROUP 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
4899999. Subtotal - Bonds - Hybrid Securities						21,216,905	14,282,106	21,294,073	21,236,165	0	(38,250)									

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
8399998. Total - Bonds - Part 5						500,136,244	499,162,110	497,916,755		0	(589,160)	0	(589,160)	0	497,327,596	0	2,808,646	2,808,646	1,929,534	XXX	
8399999. Total - Bonds						1,015,903,468	1,009,326,142	1,010,968,761	512,928,569	72,315	(929,380)	808,821	(1,665,886)	0	1,009,158,371	0	6,745,096	6,745,096	15,033,409	XXX	
00788#-12-0	ADVENT SOLAR SERIES D PREFERRED		03/30/2012	Various	1,490,424,000	0	0.00	0	0	0	0	0	0	0	0	0	3	3	0	0	
19285#-12-0	COLD JET INC SERIES C		03/30/2012	PRIVATE PLACEMENT	5,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	
19285#-13-8	COLD JET INC SERIES D		03/30/2012	PRIVATE PLACEMENT	17,000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3	XXX	0	0	0	0	0	0	0	0	0	0	3	3	0	XXX
8999997. Total - Preferred Stocks - Part 4						3	XXX	0	0	0	0	0	0	0	0	0	0	3	3	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX	
8999999. Total - Preferred Stocks						3	XXX	0	0	0	0	0	0	0	0	0	0	3	3	0	XXX
002824-10-0	ABBOTT LABS		07/31/2012	BLOOMBERG TRADEBOOK	71,000	4,733	0	3,641	3,992	(351)	0	(351)	0	3,641	0	1,092	1,092	107	0		
002824-10-0	ABBOTT LABS		05/19/2012	BARCLAYS	37,000,000	2,158,162	0	1,915,563	2,080,510	(164,947)	0	(164,947)	0	1,915,563	0	242,598	242,598	36,630	0		
020002-10-1	ALLSTATE CORPORATION		05/10/2012	BNY CONVERG-SOFT	75,600,000	2,611,937	0	2,215,302	2,072,196	143,106	0	143,106	0	2,215,302	0	396,635	396,635	32,508	0		
04930A-10-3	ATLAS ENERGY LP		03/14/2012	Spin Off	0.000	107,297	0	107,297	120,037	(12,740)	0	(12,740)	0	107,297	0	0	0	0	0		
049392-10-3	ATLAS PIPELINE PARTNERS LP		06/21/2012	Morgan Stanley	8,000,000	245,340	0	251,050	297,200	(46,150)	0	(46,150)	0	251,050	0	(5,710)	(5,710)	8,880	0		
126650-10-0	CVS CORP		07/19/2012	Various	181,977,000	8,404,079	0	5,791,027	7,421,022	(1,629,995)	0	(1,629,995)	0	5,791,027	0	2,613,052	2,613,052	76,933	0		
217202-10-0	COPANO ENERGY LLC		07/13/2012	WACHOVIA	14,000,000	462,410	0	404,066	478,800	(74,734)	0	(74,734)	0	404,066	0	58,344	58,344	13,800	0		
226372-10-0	CRESTWOOD MIDSTREAM PART		12/21/2012	Various	29,558,000	773,834	0	860,682	938,171	(77,488)	0	(77,488)	0	860,682	0	(86,849)	(86,849)	30,282	0		
22765Y-10-4	CROSSTEX ENERGY INC		03/29/2012	Various	30,000,000	412,467	0	428,351	379,200	49,151	0	49,151	0	428,351	0	(15,884)	(15,884)	2,750	0		
23311P-10-0	DCP MIDSTREAM PARTNERS LP		12/21/2012	Various	12,000,000	475,527	0	415,131	569,640	(154,510)	0	(154,510)	0	415,131	0	60,397	60,397	25,170	0		
264147-10-9	DUCOMMUN INC		08/08/2012	Various	34,287,000	432,601	0	440,074	437,159	2,914	0	2,914	0	440,074	0	(7,472)	(7,472)	0	0		
283702-10-8	EL PASO PIPELINE PARTNERS LP		11/20/2012	Various	80,000,000	2,746,085	0	2,633,740	2,769,600	(135,860)	0	(135,860)	0	2,633,740	0	112,345	112,345	89,040	0		
29273V-10-0	ENERGY TRANSFER EQUITY LP		01/09/2012	WACHOVIA	6,000,000	241,585	0	187,014	243,480	(56,466)	0	(56,466)	0	187,014	0	54,571	54,571	0	0		
31620R-10-5	FIDELITY NATIONAL TITLE		09/19/2012	Various	1,484,653,000	28,135,861	0	20,085,222	23,650,522	(3,565,300)	0	(3,565,300)	0	20,085,222	0	8,050,639	8,050,639	362,571	0		
31620R-10-5	FIDELITY NATIONAL TITLE		10/19/2012	BARCLAYS	238,800,000	4,874,396	0	3,286,704	3,804,084	(517,380)	0	(517,380)	0	3,286,704	0	1,587,691	1,587,691	100,296	0		
42809H-10-7	HESS CORP		10/26/2012	Various	22,653,000	1,156,035	0	1,153,861	1,286,690	(132,830)	0	(132,830)	0	1,153,861	0	2,174	2,174	8,346	0		
428236-10-3	HEWLETT PACKARD		03/23/2012	BNY CONVERG-SOFT	35,100,000	825,832	0	1,473,534	904,176	569,358	0	569,358	0	1,473,534	0	(647,702)	(647,702)	8,424	0		
				CREDIT SUISSE FIRST BOSTON															0		
437076-10-2	HOME DEPOT		02/22/2012	Various	39,000	1,837	0	1,193	1,640	(447)	0	(447)	0	1,193	0	645	645	0	0		
437076-10-2	HOME DEPOT		02/17/2012	BARCLAYS	88,700,000	3,696,976	0	2,830,310	3,728,948	(898,638)	0	(898,638)	0	2,830,310	0	866,666	866,666	0	0		
456615-10-3	INERGY LP		04/02/2012	Various	65,000,000	1,209,212	0	1,403,836	1,587,300	(183,464)	0	(183,464)	0	1,403,836	0	(194,624)	(194,624)	31,725	0		
457153-10-4	INGRAM MICRO INC-CL A		10/08/2012	Various	151,000,000	2,645,278	0	3,010,220	2,746,690	263,530	0	263,530	0	3,010,220	0	(364,942)	(364,942)	0	0		
45765U-10-3	INSIGHT ENTERPRISES INC		09/14/2012	Various	134,000,000	2,566,784	0	2,080,514	2,048,860	31,654	0	31,654	0	2,080,514	0	486,271	486,271	0	0		
458140-10-0	INTEL CORPORATION		02/02/2012	BARCLAYS	104,000,000	2,708,108	0	2,076,625	2,522,000	(445,375)	0	(445,375)	0	2,076,625	0	631,483	631,483	15,360	0		
460335-20-1	INTEL SPEEDWAY CORP-CL A		09/17/2012	Various	84,300,000	2,367,743	0	2,239,515	2,137,005	102,510	0	102,510	0	2,239,515	0	128,228	128,228	0	0		
46625H-10-0	JP MORGAN CHASE & CO		12/21/2012	BARCLAYS	123,900,000	4,922,437	0	5,013,257	4,119,675	893,582	0	893,582	0	5,013,257	0	(90,820)	(90,820)	142,485	0		
478160-10-4	JOHNSON & JOHNSON		07/31/2012	BLOOMBERG TRADEBOOK	31,000	2,147	0	1,871	2,033	(162)	0	(162)	0	1,871	0	276	276	37	0		
478160-10-4	JOHNSON & JOHNSON		07/20/2012	Various	454,100,000	29,910,897	0	25,820,251	29,779,878	(3,959,627)	0	(3,959,627)	0	25,820,251	0	4,090,646	4,090,646	535,838	0		
50075N-10-4	KRAFT FOODS INC		03/20/2012	Various	9,758,000	374,848	0	290,179	364,559	(74,380)	0	(74,380)	0	290,179	0	84,669	84,669	2,830	0		
50075N-10-4	KRAFT FOODS INC		03/16/2012	Various	275,000,000	10,304,104	0	8,441,504	10,274,000	(1,832,496)	0	(1,832,496)	0	8,441,504	0	1,862,600	1,862,600	79,750	0		
50075N-10-4	KRAFT FOODS INC		10/05/2012	Various	22,100	0	0	22,100	28,160	(6,061)	0	(6,061)	0	22,100	0	0	0	0	0		
50075N-10-4	KRAFT FOODS INC		10/09/2012	Various	218,024,000	6,370,245	0	6,370,245	8,117,217	(1,746,972)	0	(1,746,972)	0	6,370,245	0	0	0	252,908	0		
548661-10-7	LOUIS COMPANIES		12/21/2012	BARCLAYS	111,800,000	3,905,120	0	2,436,322	2,837,484	(401,162)	0	(401,162)	0	2,436,322	0	1,468,798	1,468,798	67,080	0		
559080-10-6	MAGELLAN MIDSTREAM PRNTS		01/11/2012	WACHOVIA	3,000,000	195,705	0	143,776	206,640	(62,864)	0	(62,864)	0	143,776	0	51,928	51,928	0	0		
594918-10-4	MICROSOFT CORP		07/31/2012	BLOOMBERG TRADEBOOK	83,000	2,457	0	2,087	2,155	(68)	0	(68)	0	2,087	0	371	371	33	0		
594918-10-4	MICROSOFT CORP		04/20/2012	BARCLAYS	77,500,000	2,253,650	0	2,014,386	2,011,900	2,486	0	2,486	0	2,014,386	0	239,264	239,264	15,500	0		
66304M-20-4	NORTH VALLEY BANCORP		06/06/2012	Various	36,529,000	473,588	0	371,877	351,044	20,834	0	20,834	0	371,877	0	101,711	101,711	0	0		
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER		06/21/2012	Morgan Stanley	2,000,000	105,296	0	82,910	115,480	(32,571)	0	(32,571)	0	82,910	0	22,387	22,387	2,490	0		
707884-10-2	PENN VIRGINIA RESOURCE LP		03/09/2012	Various	72,000,000	1,785,588	0	1,743,014	1,838,160	(95,146)	0	(95,146)	0	1,743,014	0	42,584	42,584	34,170	0		
726503-10-5	PLANS ALL AMER PIPELINE LP		01/11/2012	WACHOVIA	3,000,000	216,681	0	160,243	220,350	(60,107)	0	(60,107)	0	160,243	0	56,438	56,438	0	0		
75885Y-10-7	REGENCY ENERGY PARTNERS LP		11/20/2012	Various	46,700,000	1,110,296	0	883,659	1,160,962	(277,303)	0	(277,303)	0	883,659	0	226,637	226,637	40,940	0		
784117-10-3	SEI INVESTMENTS COMPANY		10/23/2012	Various	558,556,000	11,621,290	0	11,444,866	9,690,947	1,753,920	0	1,753,920	0	11,444,866	0	176,424	176,424	126,085	0		
830566-10-5	SKECHERS USA INC-CL A		05/24/2012	Various	367,833,000	5,937,189	0	4,458,136	4,458,136	0	0	0	0	4,458,136	0	1,479,053	1,479,053	0	0		
84756N-10-9	SPECTRA ENERGY PARTNERS LP		10/03/2012	Various	94,000,000	2,980,639	0	2,325,097	3,004,240	(679,143)	0	(679,143)	0	2,325,097	0	655,541	655,541	123,260	0		
87611X-10-5	PARTNER		06/21/2012	Morgan																	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88732J-20-7	TIME WARNER CABLE INC		12/21/2012	BNY CONVERG-SOFT	7,000,000	672,496		304,500	444,990	(140,490)	0	0	(140,490)	0	304,500	0	367,996	367,996		15,680
902973-30-4	U S BANCORP		09/21/2012	Various	1,450,000,000	49,493,142		3,181,273	39,222,500	(36,041,227)	0	0	(36,041,227)	0	3,181,273	0	46,311,869	46,311,869		746,750
902973-30-4	U S BANCORP		03/16/2012	BARCLAYS	100,000,000	3,048,945		223,229	2,705,000	(2,481,771)	0	0	(2,481,771)	0	223,229	0	2,825,716	2,825,716		12,500
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
H5833N-10-3	NOBLE CORP		02/16/2012	BNY CONVERG-SOFT	181,863,000	6,948,358		6,081,144	5,495,900	585,245	0	0	585,245	0	6,081,144	0	867,213	867,213		25,949
292505-10-4	ENCANA CORP	A	08/20/2012	Various	998,795,000	20,701,958		28,614,258	18,507,671	10,106,587	0	0	10,106,587	0	28,614,258	0	(7,912,300)	(7,912,300)		308,026
292505-10-4	ENCANA CORP	A	08/17/2012	BARCLAYS	304,500,000	6,765,838		7,625,440	5,642,385	1,983,055	0	0	1,983,055	0	7,625,440	0	(859,602)	(859,602)		121,800
656844-10-7	NORTH AMER ENERGY PARTNR	A	03/28/2012	Various	100,000,000	482,124		543,500	644,000	(100,500)	0	0	(100,500)	0	543,500	0	(61,376)	(61,376)		0
87971M-20-2	TELUS CORPORATION	A	01/24/2012	Various	29,415,000	1,546,964		838,698	1,575,173	(736,475)	0	0	(736,475)	0	838,698	0	708,266	708,266		16,852
06738E-20-4	BARCLAYS PLC-SPONS ADR	F	03/22/2012	BNY CONVERG-SOFT	406,065,000	6,154,576		7,022,188	4,462,654	2,559,533	0	0	2,559,533	0	7,022,188	0	(867,612)	(867,612)		76,151
151290-88-9	CEMEX SAB-SPONS ADR	F	10/15/2012	Various	1,226,649,000	10,642,585		6,611,640	6,611,640	0	0	0	0	6,611,640	0	4,030,945	4,030,945		0	
151290-88-9	CEMEX SAB-SPONS ADR	F	03/27/2012	Cash Adjustment	1,000	1,000		4	4	0	0	0	0	4	0	1	1		0	
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	05/08/2012	BARCLAYS	95,300,000	4,443,740		3,799,899	4,348,539	(548,640)	0	0	(548,640)	0	3,799,899	0	643,841	643,841		127,629
654902-20-4	NOKIA	F	10/15/2012	Various	1,205,037,000	2,866,362		5,183,425	5,808,278	1,831,656	0	2,456,509	(624,853)	0	5,183,425	0	(2,317,063)	(2,317,063)		299,429
835699-30-7	SONY CORP-SPONSORED ADR	F	06/05/2012	Various	122,343,000	2,007,867		2,207,068	2,207,068	0	0	0	0	2,207,068	0	(199,201)	(199,201)		8,335	
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/24/2012	BLOOMBERG TRADEBOOK	71,000	1,016		1,205	1,220	(16)	0	0	(16)	0	1,205	0	(189)	(189)		66
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/21/2012	BARCLAYS	150,000,000	1,723,461		3,172,385	2,578,500	593,885	0	0	593,885	0	3,172,385	0	(1,448,923)	(1,448,923)		139,684
Y62267-10-2	NAVOS 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)					275,570,281	XXX	207,334,161	247,108,600	(37,317,934)	0	2,456,509	(39,774,443)	0	207,334,161	0	68,236,121	68,236,121		4,265,393
349198-10-7	FT. WASHINGTON SAVINGS COMPANY		12/27/2012	Dissolution	100,000	231,582		262,056	262,456	(400)	0	0	(400)	0	262,056	0	(30,474)	(30,474)		0
349198-10-7	FT. WASHINGTON SAVINGS COMPANY		07/25/2012	Return of Capital	0,000	14,501,827		13,737,944	14,379,016	122,811	0	0	122,811	0	14,501,827	0	0	0		763,883
9199999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates					14,733,409	XXX	14,000,000	14,641,472	122,411	0	0	122,411	0	14,763,883	0	(30,474)	(30,474)		763,883
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		11/30/2012	TOUCHSTONE SECURITIES	8,042,000	86,537		82,688	85,250	(2,562)	0	0	(2,562)	0	82,688	0	3,849	3,849		1,073
89154#-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		11/12/2012	TOUCHSTONE SECURITIES	1,586,232,000	1,586,232		1,586,232	1,586,232	0	0	0	0	0	1,586,232	0	0	0		1,092
89154#-81-7	TOUCHSTONE HIGH YIELD-Y		11/30/2012	TOUCHSTONE SECURITIES	65,374,000	588,450		593,555	566,793	26,762	0	0	26,762	0	593,555	0	(5,105)	(5,105)		17,094
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		11/12/2012	TOUCHSTONE SECURITIES	34,465,000	755,368		873,078	860,006	213,072	0	0	213,072	0	873,078	0	(117,710)	(117,710)		44,601
89154X-58-3	TOUCHSTONE DIVERSIFIED SMALL CAP GROWTH I		11/12/2012	TOUCHSTONE SECURITIES	6,257,000	68,335		74,022	65,507	8,515	0	0	8,515	0	74,022	0	(5,687)	(5,687)		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		11/30/2012	TOUCHSTONE SECURITIES	53,641,000	1,505,228		1,358,708	1,359,269	(561)	0	0	(561)	0	1,358,708	0	146,521	146,521		33
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		11/30/2012	TOUCHSTONE SECURITIES	3,944,000	63,341		56,207	54,668	1,538	0	0	1,538	0	56,207	0	7,134	7,134		661
89155H-28-0	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		04/02/2012	TOUCHSTONE SECURITIES	28,003,000	355,641		354,821	315,038	39,783	0	0	39,783	0	354,821	0	820	820		12,120
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		04/02/2012	TOUCHSTONE SECURITIES	19,868,000	258,084		273,590	232,653	40,937	0	0	40,937	0	273,590	0	(15,507)	(15,507)		13,141
89155H-42-1	TOUCHSTONE CAPITAL APPRECIATION CLASS Y		03/23/2012	TOUCHSTONE SECURITIES	10,467,000	97,797		105,152	115,556	(10,405)	0	0	(10,405)	0	105,152	0	(7,355)	(7,355)		26,931
89155H-43-9	TOUCHSTONE CAPITAL APPRECIATION CLASS I		03/23/2012	TOUCHSTONE SECURITIES	284,157,000	2,646,181		2,856,023	3,128,565	(272,542)	0	0	(272,542)	0	2,856,023	0	(209,842)	(209,842)		732,217
89155H-44-7	TOUCHSTONE CAPITAL APPRECIATION CLASS C		03/23/2012	TOUCHSTONE SECURITIES	10,324,000	95,343		103,521	112,943	(9,422)	0	0	(9,422)	0	103,521	0	(8,178)	(8,178)		26,284
89155H-45-4	TOUCHSTONE CAPITAL APPRECIATION CLASS A		03/23/2012	TOUCHSTONE SECURITIES	10,399,000	97,418		104,387	114,803	(10,416)	0	0	(10,416)	0	104,387	0	(6,969)	(6,969)		26,475
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		07/11/2012	TOUCHSTONE SECURITIES	831,000	10,257		11,155	9,195	1,959	0	0	1,959	0	11,155	0	(897)	(897)		72
89155T-30-0	TOUCHSTONE TOTAL RETURN BOND CLASS I		12/27/2012	TOUCHSTONE SECURITIES	5,972,289	5,972,289		5,790,638	5,813,331	(22,693)	0	0	(22,693)	0	5,790,638	0	181,651	181,651		179,586
89155T-74-8	TOUCHSTONE EMERGING MARKETS I CLASS I		09/14/2012	TOUCHSTONE SECURITIES	141,480,000	1,304,927		1,413,625	1,175,699	237,925	0	0	237,925	0	1,413,625	0	(108,698)	(108,698)		11,885
89155T-86-2	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		08/24/2012	TOUCHSTONE SECURITIES	117,699,000	1,332,678		1,526,859	1,185,227	341,631	0	0	341,631	0	1,526,859	0	(194,181)	(194,181)		30,488
9299999	Subtotal - Common Stocks - Mutual Funds					16,824,106	XXX	17,164,261	16,580,735	583,521	0	0	583,521	0	17,164,261	0	(340,154)	(340,154)		1,123,753
9799997	Total - Common Stocks - Part 4					307,127,796	XXX	238,498,422	278,330,807	(36,612,002)	0	2,456,509	(39,068,511)	0	239,262,305	0	67,865,493	67,865,493		6,153,029
9799998	Total - Common Stocks - Part 5					116,620,975	XXX	108,075,408	108,075,408	0	0	0	0	0	108,075,408	0	8,545,565	8,545,565		678,908
9799999	Total - Common Stocks					423,748,771	XXX	346,573,830	278,330,807	(36,612,002)	0	2,456,509	(39,068,511)	0	347,337,713	0	76,411,058	76,411,058		6,831,937
9899999	Total - Preferred and Common Stocks					423,748,771	XXX	346,573,830	278,330,807	(36,612,002)	0	2,456,509	(39,068,511)	0	347,337,713	0	76,411,061	76,411,061		6,831,937
9999999	Totals					1,439,652,242	XXX	1,357,542,591	791,259,376	(36,539,687)	(929,380)	3,265,330	(40,734,397)	0	1,356,496,084	0	83,156,157	83,156,157		21,865,346

E14.7

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Various	12/01/2012	Various	3,531	3,531	3,516	3,516	0	(15)	0	(15)	0	0	0	0	53	0	
36176F-29-2	G2 #765168 4.615% 11/22/61		01/01/2012	Interest Capitalization	02/01/2012	Paydown	146	146	146	146	0	0	0	0	0	0	0	0	1	0	
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FRST BOSTON	10/01/2012	Paydown	8,535	9,516	8,535	8,535	0	(981)	0	(981)	0	0	0	0	100	16	
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization	10/01/2012	Paydown	33	33	33	33	0	0	0	0	0	0	0	0	0	0	
36296L-4X-5	GNMA 694838 5.602% 11/20/59		11/01/2012	Interest Capitalization	12/01/2012	Paydown	1,851	1,851	1,851	1,851	0	0	0	0	0	0	0	0	47	0	
690353-RV-1	OPIC US Agency Floating MTN 0.170% 12/15/19		03/28/2012	MELLON CAPITAL MKT	08/06/2012	MELLON CAPITAL MKT	45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	0	0	0	21,980	3,120	
690353-SU-2	OPIC AgencyVAR 0.170% 06/15/17		08/30/2012	MELLON CAPITAL MKT	09/07/2012	MELLON CAPITAL MKT	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	6,788	6,361	
690353-UV-7	OPIC VRDN 0.170% 06/15/17		01/24/2012	MELLON CAPITAL MKT	02/22/2012	MELLON CAPITAL MKT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	412	0	
690353-UX-3	OPIC AGENCY 0.170% 01/15/21		02/15/2012	MELLON CAPITAL MKT	08/06/2012	MELLON CAPITAL MKT	7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	0	0	6,536	0	
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		08/31/2012	MELLON CAPITAL MKT	09/07/2012	MELLON CAPITAL MKT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	1,300	1,150	
912810-OT-8	U S TREASURY 3.125% 11/15/41		01/24/2012	Various	01/25/2012	Various	35,000,000	35,221,915	35,758,554	35,221,856	0	(59)	0	(59)	0	536,698	536,698	0	182,006	176,425	
912810-OI-1	U S TREASURY 3.000% 05/15/42		08/08/2012	DEUTSCHE BANK	08/24/2012	Various	35,000,000	36,984,024	37,091,797	36,982,636	0	(1,389)	0	(1,389)	0	109,161	109,161	0	282,473	245,788	
912810-OX-9	U S TREASURY 2.750% 08/15/42		10/19/2012	Various	11/02/2012	MORGAN STANLEY FIXED INC	7,200,000	6,844,721	6,915,375	6,845,030	0	249	0	249	0	70,345	70,345	0	44,120	37,215	
912828-SD-3	U S TREASURY 1.250% 01/31/19		02/21/2012	Various	02/22/2012	DEUTSCHE BANK	75,000,000	74,105,469	74,359,375	74,106,625	0	1,157	0	1,157	0	252,750	252,750	0	45,501	36,058	
912828-SH-4	U S TREASURY 1.375% 02/28/19		03/14/2012	DEUTSCHE BANK	03/23/2012	GOLDMAN SACHS	50,000,000	49,203,125	49,164,063	49,206,295	0	3,170	0	3,170	0	(42,233)	(42,233)	0	48,573	28,023	
912828-TJ-9	U S TREASURY 1.625% 08/15/22		10/16/2012	Various	11/07/2012	Various	36,000,000	35,705,156	35,950,313	35,706,190	0	1,034	0	1,034	0	244,122	244,122	0	123,465	100,149	
912828-TM-2	U S TREASURY 0.625% 08/31/17		09/24/2012	DEUTSCHE BANK	09/28/2012	DEUTSCHE BANK	10,000,000	9,984,375	10,010,156	9,984,533	0	158	0	158	0	25,623	25,623	0	5,352	4,316	
912828-TN-0	U S TREASURY 1.000% 08/31/19		09/14/2012	MORGAN STANLEY FIXED INC	10/12/2012	MORGAN STANLEY FIXED INC	12,000,000	11,825,156	11,951,250	11,827,497	0	2,341	0	2,341	0	123,753	123,753	0	14,917	6,298	
912828-TQ-3	U S TREASURY 0.250% 09/30/14		10/12/2012	Various	10/16/2012	MORGAN STANLEY FIXED INC	34,000,000	33,997,500	33,990,938	33,997,489	0	(11)	0	(11)	0	(6,551)	(6,551)	0	3,585	2,541	
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/07/2012	Various	12/13/2012	GOLDMAN SACHS	15,100,000	15,096,836	15,093,950	15,093,950	0	864	0	864	0	2,886	2,886	0	3,414	740	
912828-TW-0	U S TREASURY 0.750% 10/31/17		10/31/2012	BARCLAYS	11/28/2012	DEUTSCHE BANK	9,000,000	9,002,109	9,053,438	9,002,557	0	447	0	447	0	50,881	50,881	0	5,407	186	
0599999 Subtotal - Bonds - U.S. Governments							400,814,096	400,481,773	401,856,176	400,488,739	0	6,965	0	6,965	0	0	1,367,435	1,367,435	0	796,030	648,386
448814-BU-0	HYDRO-QUEBEC 1.375% 06/19/17	A	06/12/2012	NATIONAL BANK OF CANADA	09/13/2012	NATIONAL BANK OF CANADA	5,000,000	4,994,200	5,045,000	4,994,435	0	235	0	235	0	50,565	50,565	0	16,233	0	
1099999 Subtotal - Bonds - All Other Governments							5,000,000	4,994,200	5,045,000	4,994,435	0	235	0	235	0	0	50,565	50,565	0	16,233	0
01F030-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL	09/14/2012	RBS GREENWICH CAPITAL	8,372,507	8,504,589	8,504,589	8,504,589	0	0	0	0	0	0	0	0	27,473	10,466	
10620N-BT-4	BRAZOS 1.712% 06/25/29		02/23/2012	SEAPORT GROUP LLC	11/15/2012	SEAPORT GROUP LLC	15,000,000	12,609,375	13,350,000	12,654,180	0	44,815	0	44,815	0	695,810	695,810	0	199,919	10,203	
16229P-AA-3	CHATO IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/10/2012	BARCLAYS	11/15/2012	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	4,500	0	
16229P-AA-3	CHATO IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS	11/15/2012	Redemption 100.0000	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	0	0	0	0	
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS	12/01/2012	Paydown	398,996	413,085	398,996	398,996	0	(14,090)	0	(14,090)	0	0	0	0	3,029	399	
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO	12/01/2012	Paydown	203,390	206,726	203,390	203,390	0	(3,337)	0	(3,337)	0	0	0	0	2,279	226	
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO	12/01/2012	Paydown	245,962	249,882	245,962	245,962	0	(3,920)	0	(3,920)	0	0	0	0	2,930	273	
3132GV-KV-3	FG Q09908 3.000% 08/01/42		07/27/2012	RBC/DAIN	12/01/2012	Paydown	677,738	699,288	677,738	677,738	0	(21,550)	0	(21,550)	0	0	0	0	5,968	678	
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial	12/01/2012	Paydown	303,017	327,353	303,017	303,017	0	(24,336)	0	(24,336)	0	0	0	0	5,585	707	
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AHERST SECURITIES GROUP	12/01/2012	Paydown	299,226	307,361	299,226	299,226	0	(8,135)	0	(8,135)	0	0	0	0	1,676	623	
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		08/28/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	1,812,514	1,921,265	1,812,514	1,812,514	0	(108,751)	0	(108,751)	0	0	0	0	16,781	6,797	
3137AJ-JZ-8	FHMS 3962 KD 3.000% 10/15/26		05/31/2012	KGS-ALPHA CAPITAL MARKETS	12/01/2012	Paydown	1,478,071	1,531,651	1,478,071	1,478,071	0	(53,580)	0	(53,580)	0	0	0	0	9,039	493	
3138E2-E5-0	FNMA # A9J155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	692,083	703,001	692,083	692,083	0	(10,918)	0	(10,918)	0	0	0	0	2,488	865	
3138LS-AZ-9	FNCI A02545 2.500% 05/01/27		04/25/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	1,221,018	1,245,153	1,221,018	1,221,018	0	(24,134)	0	(24,134)	0	0	0	0	13,000	1,357	
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		06/19/2012	STEPHENS INC.	12/01/2012	Paydown	726,733	749,670	726,733	726,733	0	(22,938)	0	(22,938)	0	0	0	0	9,872	1,908	
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/19/2012	BARCLAYS	12/01/2012	Paydown	524,661	538,987	524,661	524,661	0	(14,326)	0	(14,326)	0	0	0	0	5,520	481	
38375B-JW-3	GNR 2011-HQ2 BA 4.450% 02/20/61		09/01/2012	Interest Capitalization	12/01/2012	Paydown	5,640	5,640	5,640	5,640	0	0	0	0	0	0	0	0	126	0	
45505R-BN-4	0.530% 05/01/34		11/30/2012	J P MORGAN SEC FIXED INC	12/03/2012	Redemption 100.0000	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	0	0	
46638B-AA-6	JTEP 2012-4 A 3.500% 07/27/38		10/19/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	1,165,142	1,233,594	1,165,142	1,165,142	0	(68,452)	0	(68,452)	0	0	0	0	4,916	3,398	
60416Q-FT-6	MN HSG FN AGY 2.600% 09/01/42		08/01/2012	RBC/DAIN	12/01/2012	Paydown	30,735	30,735	30,735	30,735	0	0	0	0	0	0	0	0	139	0	
3199999 Subtotal - Bonds - U.S. Special Revenues							36,257,433	34,377,355	34,739,515	34,043,705	0	(333,652)	0	(333,652)	0	0	695,810	695,810	0	315,240	38,874
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/26/2012	OTIGROUP GLOBAL MKTS	10/18/2012	JEFFERIES & CO	2,000,000	2,341,800	2,481,120	2,319,451	0	(22,349)	0	(22,349)	0	0	161,669	161,669	83,014	22,097	
059497-AV-9	BACN 2007-1 A3 5.449% 01/15/49		07/31/2012	KNIGHT LIBERTAS LLC	11/01/2012	Paydown	1,927,101	2,035,651	1,927,101	1,927,101	0	(108,550)	0	(108,550)	0	0	0	0	25,660	583	
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK OF AMERICA SEC	05/15/2012	Tax Free Exchange	2,000,000	1,999,160	1,999,089	1,999,089	0	(71)	0	(71)	0	0	0	0	14,144	0	
25459H-BE-4	DIRECTV HLDS/FN 2.400% 03/15/17		05/15/2012	Tax Free Exchange	09/12/2012	JEFFERIES & CO	7,000,000	6,974,617	7,184,870	6,976,387	0	1,771	0	1,771	0	0	208,483	208,483	86,800	49,506	
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		02/10/2012	J P MORGAN SEC FIXED INC	02/15/2012	LL	1,000,000	1,052,860	1,054,750	1,052,227	0	(633)	0	(633)	0	0	2,523	2,523	8,333	7,333	
41987Q-AX-1	HAWAIIAN ELECTRIC CO 6.510% 05/05/14		01/05/2012	CORTVIEW CAPITAL SECURITIES LL	04/24/2012	LL	1,700,000	1,870,493	1,872,234	1,864,096	0	(6,397)	0	(6,397)	0	0	8,138	8,138	37,523	27,668	
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		01/10/2012	CORTVIEW CAPITAL SECURITIES LL	08/06/2012	Maturity	400,000	413,224	400,000	400,000	0	(13,224)	0	(13,224)	0	0	0	0	23,417	7,831	
655356-JM-6	NASC 1998-D6 A4 7.633% 03/15/30		05/04/2012	WELLS FARGO	07/31/2012	JEFFERIES & CO	4,700,000	4,912,969	4,882,125	4,856,079	0	(56,889)	0	(56,889)	0	0	26,046	26,046	113,576	28,875	
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO	09/01/2012	Maturity	1,500,000	1,503,075	1,500,000	1,500,000	0	(3,075)	0	(3,075)	0	0	0	0	31,875	28,156	
87612E-BA-3	TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS	09/17/2012	CREDIT SUISSE FIRST BOSTON	2,000,000	1,957,180	1,994,360	1,957,249	0	69	0	69	0	0	37,111	37,111	18,667	0	
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/05/2012	BANK OF AMERICA SEC	10/18/2012	J P MORGAN SEC FIXED INC	8,000,000	7,944,800	8,166,880	7,947,681	0	2,881	0	2,881	0	0	219,199	219,199	143,750	0	
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		01/18/2012	CORTVIEW CAPITAL SECURITIES LL	02/06/2012	KEY BANC-MCDONALD	1,500,000	1,538,940	1,537,575	1,535,312	0	(3,628)	0	(3,628)	0	0	2,263	2,263	6,875	2,292	
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL	07/15/2012	Maturity	1,500,000	1,538,235	1,500,000	1,500,000	0	(38,235)	0	(38,235)	0	0	0	0	51,563	7,161	
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		09/14/2012	AMHERST SECURITIES GROUP	12/20/2012	Paydown	775,681	775,681	775,681	775,681	0	0	0	0	0	0	0	0	2,024	0	
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD	02/17/2012	LL	275,000	282,975	282,123	281,583	0	(1,392)	0	(1,392)	0	0	540	540	2,105	443	
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD	07/15/2012	Maturity	1,055,000	1,085,595	1,055,000	1,055,000	0	(30,595)	0	(30,595)	0	0	0	0	38,244	1,700	
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	08/09/2012	KEY BANC-MCDONALD	10/19/2012	GTIGROUP GLOBAL MKTS	1,000,000	1,105,710	1,114,890	1,103,750	0	(1,960)	0	(1,960)	0	0	11,140	11,140	21,000	13,222	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							52,090,581	53,063,427	53,495,553	52,800,717	0	(262,708)	0	(262,708)	0	0	694,836	694,836	768,832	197,126	
34919F-AE-6	FT WASHINGTON INVESTMENT ADVIS 1.964% 10/15/12		02/21/2012	PRIVATE PLACEMENT	08/10/2012	PRIVATE PLACEMENT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	33,199	0	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	0	33,199	0
8399998. Total - Bonds							499,162,110	497,916,755	500,136,244	497,327,596	0	(589,160)	0	(589,160)	0	2,808,646	2,808,646	1,929,534	884,386		
8999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00724F-10-1	ADOBE SYSTEMS INC		09/24/2012	MERRILL LYNCH-ALGO	12/21/2012	BARCLAYS	130,600,000	4,382,165	4,645,403	4,382,165	0	0	0	0	0	0	263,238	263,238	0	0	
037833-10-0	APPLE INC		06/05/2012	BNY CONVERG-SOFT	10/19/2012	BARCLAYS	17,800,000	10,034,207	10,775,701	10,034,207	0	0	0	0	0	0	741,494	741,494	47,170	0	
039483-10-2	ARCHER-DANIELS-MIDLAND		08/09/2012	BNY CONVERG-SOFT	12/21/2012	BARCLAYS	190,000,000	5,010,794	5,140,715	5,010,794	0	0	0	0	0	0	129,921	129,921	66,500	0	
04930A-10-4	ATLAS ENERGY LP		05/21/2012	Morgan Stanley	06/21/2012	Morgan Stanley	5,000,000	173,515	148,919	173,515	0	0	0	0	0	0	(24,596)	(24,596)	0	0	
04930A-10-4	ATLAS ENERGY LP		02/17/2012	Various	03/14/2012	Spin Off	0	23,602	23,602	23,602	0	0	0	0	0	0	0	0	0	0	
049392-10-3	ATLAS PIPELINE PARTNERS LP		04/17/2012	WACHOVIA	06/21/2012	Morgan Stanley	3,000,000	97,880	92,978	97,880	0	0	0	0	0	0	(4,902)	(4,902)	1,680	0	
04941A-10-1	ATLAS RESOURCE PARTNERS LP LIMITED PARTNERS		03/14/2012	Spin Off	03/22/2012	WACHOVIA	7,044,000	130,899	196,586	130,899	0	0	0	0	0	0	65,687	65,687	0	0	
060505-10-4	BANK OF AMERICA CORP		11/01/2012	Various	12/21/2012	BARCLAYS	535,000,000	5,100,376	5,463,565	5,100,376	0	0	0	0	0	0	363,189	363,189	5,350	0	
097023-10-5	BOEING CO		07/30/2012	KNIGHT CAPITAL-CSA-EQUITY	12/21/2012	BARCLAYS	65,000,000	4,904,809	4,955,164	4,904,809	0	0	0	0	0	0	50,355	50,355	57,200	0	
111320-10-7	BROADCOM CORP-CL A		10/24/2012	DEUTSCHE BANK -EQ	12/21/2012	BARCLAYS	108,000,000	3,519,979	3,676,151	3,519,979	0	0	0	0	0	0	156,172	156,172	10,800	0	
149123-10-1	CATERPILLAR INC		10/22/2012	Various	12/21/2012	BARCLAYS	98,800,000	8,288,269	8,670,756	8,288,269	0	0	0	0	0	0	382,487	382,487	30,316	0	
16524K-10-8	CHESAPEAKE MIDSTREAM PARTNER LP		05/21/2012	Various	06/27/2012	Various	30,000,000	812,713	794,716	812,713	0	0	0	0	0	0	(17,997)	(17,997)	8,505	0	
226372-10-0	CRESTWOOD MIDSTREAM PART		01/11/2012	WACHOVIA	03/22/2012	WACHOVIA	3,000,000	91,068	84,397	91,068	0	0	0	0	0	0	(6,671)	(6,671)	1,470	0	
283702-10-8	EL PASO PIPELINE PARTNERS LP		09/06/2012	Morgan Stanley	09/06/2012	Morgan Stanley	5,000,000	179,261	178,737	179,261	0	0	0	0	0	0	(524)	(524)	0	0	
291011-10-4	EMERSON EL CO		07/27/2012	BNY CONVERG-SOFT	12/21/2012	BARCLAYS	100,000,000	4,801,010	5,100,386	4,801,010	0	0	0	0	0	0	299,376	299,376	81,000	0	
38259P-50-8	GOOGLE INC-CL A		08/07/2012	BNY CONVERG-SOFT	10/23/2012	INSTINET	7,800,000	4,982,408	5,320,504	4,982,408	0	0	0	0	0	0	338,096	338,096	0	0	
406216-10-1	HALLIBURTON COMPANY		08/31/2012	Morgan Stanley	12/21/2012	BARCLAYS	90,000,000	2,962,620	3,124,730	2,962,620	0	0	0	0	0	0	162,110	162,110	8,100	0	
45671U-10-6	INERGY MIDSTREAM LP LIMITED PARTNERS		05/01/2012	Various	06/26/2012	Morgan Stanley	17,000,000	356,766	345,101	356,766	0	0	0	0	0	0	(11,665)	(11,665)	6,290	0	
458140-10-0	INTEL CORPORATION		07/27/2012	Various	11/02/2012	BARCLAYS	176,600,000	4,648,394	3,885,113	4,648,394	0	0	0	0	0	0	(763,282)	(763,282)	61,575	0	
478366-10-7	JOHNSON CONTROLS		07/30/2012	KNIGHT CAPITAL-CSA-EQUITY	12/21/2012	BARCLAYS	200,000,000	5,000,460	5,468,377	5,000,460	0	0	0	0	0	0	467,917	467,917	74,000	0	
49456B-10-1	KINDER MORGAN INC		07/13/2012	Various	08/16/2012	GTIGROUP GLOBAL-EQ	23,000,000	789,990	849,120	789,990	0	0	0	0	0	0	79,130	79,130	3,500	0	
50076Q-10-6	KRAFT FOODS GROUP INC-W/1		10/05/2012	Spin Off	10/23/2012	RUSSELL INVESTMENTS -SOFT	72,672,000	22,099	3,341,282	22,099	0	0	0	0	0	0	3,319,183	3,319,183	0	0	
50076Q-10-6	KRAFT FOODS GROUP INC-W/1		10/05/2012	Spin Off	10/05/2012	Cash Adjustment	1,000	0	31	0	0	0	0	0	0	0	31	31	0	0	
535678-10-6	LINEAR TECHNOLOGY CORP		10/22/2012	Various	12/21/2012	BARCLAYS	97,200,000	3,038,493	3,237,844	3,038,493	0	0	0	0	0	0	199,351	199,351	24,404	0	
548661-10-7	LOWES COMPANIES		07/27/2012	BNY CONVERG-SOFT	12/21/2012	BARCLAYS	254,000,000	6,733,906	8,353,093	6,733,906	0	0	0	0	0	0	1,619,187	1,619,187	26,560	0	
585055-10-6	MEDTRONIC INC		11/07/2012	Various	12/21/2012	BARCLAYS	203,900,000	8,134,455	8,565,679	8,134,455	0	0	0	0	0	0	431,224	431,224	21,138	0	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65473P-10-5	INSOURCE INC ONEOK PARTNERS LP MASTER LIMITED PARTNER		05/01/2012	OTIGROUP GLOBAL-EQ	06/20/2012	Morgan Stanley	6,000,000	154,805	149,680	154,805	0	0	0	0	0	0	(5,125)	(5,125)	0	0
68268N-10-3	WACHOVIA		04/17/2012	WACHOVIA	06/21/2012	Morgan Stanley	3,000,000	161,158	157,944	161,158	0	0	0	0	0	0	(3,214)	(3,214)	1,905	0
708160-10-6	J C PENNEY		05/22/2012	BNY CONVERG-SOFT	08/14/2012	BNY CONVERG-SOFT	42,900,000	1,123,701	985,447	1,123,701	0	0	0	0	0	0	(138,255)	(138,255)	0	0
75885Y-10-7	REGENCY ENERGY PARTNERS LP		09/28/2012	Morgan Stanley	11/20/2012	Various	6,000,000	140,057	138,759	140,057	0	0	0	0	0	0	(1,298)	(1,298)	460	0
84760C-10-7	SPECTRANETICS CORP		08/20/2012	Litigation Settlement	08/27/2012	Litigation Settlement	1,000	0	111,938	0	0	0	0	0	0	0	111,938	111,938	0	0
87612G-10-1	TARGA RESOURCES CORP TOUCHSTONE EMERGING MARKETS FUND CLASS I		05/21/2012	Morgan Stanley	06/21/2012	Morgan Stanley	5,000,000	222,112	212,855	222,112	0	0	0	0	0	0	(9,257)	(9,257)	0	0
89155H-47-0	TOUCHSTONE SECURITIES		09/14/2012	TOUCHSTONE SECURITIES	11/06/2012	TOUCHSTONE SECURITIES	400,841,000	4,948,518	5,000,000	4,948,518	0	0	0	0	0	0	51,482	51,482	0	0
913017-10-9	UNITED TECHNOLOGIES		07/27/2012	BNY CONVERG-SOFT	12/21/2012	BARCLAYS	65,000,000	4,824,450	5,182,334	4,824,450	0	0	0	0	0	0	357,884	357,884	69,550	0
151290-88-9	CEMEX SAB-SPONS ADR	F	03/27/2012	Stock Dividend	10/15/2012	Various	19,482,000	0	0	0	0	0	0	0	0	0	0	0	0	0
151290-88-9	CEMEX SAB-SPONS ADR	F	03/27/2012	Stock Dividend	03/27/2012	Cash Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	0
37733W-10-5	GLAYOSMITHKLINE PLC-ADR	F	01/09/2012	BNY CONVERG-SOFT	05/08/2012	BARCLAYS	32,000,000	1,417,805	1,492,127	1,417,805	0	0	0	0	0	0	74,322	74,322	26,283	0
69456A-10-0	GOLAR LNG LTD	F	03/07/2012	Various	03/29/2012	Various	21,500,000	921,748	803,691	921,748	0	0	0	0	0	0	(118,057)	(118,057)	5,363	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								98,114,492	106,673,425	98,114,492	0	0	0	0	0	0	8,558,931	8,558,931	639,119	0
89154#-50-2	TOUCHSTONE CORE BOND FUND-A Def-Comp		03/02/2012	TOUCHSTONE SECURITIES	03/05/2012	TOUCHSTONE SECURITIES	656,000	7,028	7,035	7,028	0	0	0	0	0	0	7	7	8	0
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		08/17/2012	Various	12/28/2012	TOUCHSTONE SECURITIES	4,741,129,000	4,741,129	4,741,129	4,741,129	0	0	0	0	0	0	0	0	1,362	0
89154X-63-3	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/01/2012	TOUCHSTONE SECURITIES	03/06/2012	TOUCHSTONE SECURITIES	113,000	3,085	3,052	3,085	0	0	0	0	0	0	(33)	(33)	0	0
89155H-24-9	TOUCHSTONE LARGE CAP REL VALUE CLASS Y		03/02/2012	TOUCHSTONE SECURITIES	03/06/2012	TOUCHSTONE SECURITIES	76,000	1,173	1,137	1,173	0	0	0	0	0	0	(36)	(36)	0	0
89155H-28-0	Various		04/02/2012	Various	07/05/2012	TOUCHSTONE SECURITIES	21,249,000	267,107	257,102	267,107	0	0	0	0	0	0	(10,005)	(10,005)	1,233	0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		04/02/2012	Various	07/05/2012	TOUCHSTONE SECURITIES	13,001,000	166,741	163,502	166,741	0	0	0	0	0	0	(3,239)	(3,239)	521	0
89155H-42-1	TOUCHSTONE CAPITAL APPRECIATION CLASS Y		03/21/2012	DIVIDEND REINVESTMENT	03/23/2012	TOUCHSTONE SECURITIES	2,883,000	26,931	26,940	26,931	0	0	0	0	0	0	10	10	0	0
89155H-43-9	TOUCHSTONE CAPITAL APPRECIATION CLASS I		03/21/2012	DIVIDEND REINVESTMENT	03/23/2012	TOUCHSTONE SECURITIES	78,648,000	732,217	732,406	732,217	0	0	0	0	0	0	189	189	0	0
89155H-44-7	TOUCHSTONE CAPITAL APPRECIATION CLASS C		03/21/2012	DIVIDEND REINVESTMENT	03/23/2012	TOUCHSTONE SECURITIES	2,845,000	26,284	26,271	26,284	0	0	0	0	0	0	(14)	(14)	0	0
89155H-45-4	TOUCHSTONE CAPITAL APPRECIATION CLASS A		03/21/2012	DIVIDEND REINVESTMENT	03/23/2012	TOUCHSTONE SECURITIES	2,826,000	26,475	26,470	26,475	0	0	0	0	0	0	(5)	(5)	0	0
89155T-30-0	TOUCHSTONE TOTAL RETURN BOND CLASS I		12/07/2012	Various	12/27/2012	TOUCHSTONE SECURITIES	16,084,000	167,453	169,209	167,453	0	0	0	0	0	0	1,756	1,756	2,542	0
89155T-74-8	TOUCHSTONE EMERGING MARKETS II CLASS I		09/14/2012	Various	09/14/2012	TOUCHSTONE SECURITIES	411,218,000	3,794,830	3,792,825	3,794,830	0	0	0	0	0	0	(2,005)	(2,005)	34,120	0
89155T-75-5	TOUCHSTONE EMERGING MARKETS II CLASS Y		09/14/2012	Various	09/14/2012	TOUCHSTONE SECURITIES	51,000	463	472	463	0	0	0	0	0	0	9	9	3	0
9299999. Subtotal - Common Stocks - Mutual Funds								9,960,916	9,947,550	9,960,916	0	0	0	0	0	(13,366)	(13,366)	39,789	0	
9799998. Total - Common Stocks								108,075,408	116,620,975	108,075,408	0	0	0	0	0	0	8,545,565	8,545,565	678,908	0
9899999. Total - Preferred and Common Stocks								108,075,408	116,620,975	108,075,408	0	0	0	0	0	8,545,565	8,545,565	678,908	0	
9999999 - Totals								605,992,163	616,757,219	605,403,004	0	(589,160)	0	(589,160)	0	11,354,211	11,354,211	2,608,442	884,386	

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
95956*-10-4	WESTERN SOUTHERN ASSURANCE COMPANY		92622	2C1B1	NO	1,025,724,620	2,500,000,000	100.0	100.0
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	2C1B1	NO	214,773,279	10,000,000,000	100.0	100.0
45824*-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	2C1B1	NO	599,690,817	1,500,000,000	100.0	100.0
United States Total						0	1,840,188,716	XXX	XXX
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	1,840,188,716	XXX	XXX
95959*-10-3	WESTERN-SOUTHERN AGENCY			2C1B3	NO	10,143	1,000,000	100.0	100.0
95706*-10-7	WESTAD, INC			2C1B3	NO	177,145	500,000	100.0	100.0
United States Total						0	187,288	XXX	XXX
1799999. Subtotal - Common Stock - Other Affiliates						0	187,288	XXX	XXX
1899999. Total Common Stocks						0	1,840,376,004	XXX	XXX
1999999 - Totals						0	1,840,376,004	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 3,480,532,650

2. Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
34918*-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		150,000	100.0
44951*-10-3	IFS FINANCIAL SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000,000	100.0
63654*-10-5	NATIONAL INTEGRITY LIFE INSURANCE CO	INTEGRITY LIFE INSURANCE COMPANY		200,000,000	100.0
13971*-10-8	CINCINNATI ANALYSTS, INC.	COLUMBUS LIFE INSURANCE COMPANY		500,000,000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999	Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999	Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999	Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999	Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	DUKE ENERGY CAROLINAS CORP			.11/20/2012	CORTVIEW CAPITAL SECURITIES LL	.11/15/2013	2,717,494	0	(13,078)	0	0	2,600,000	2,730,572	19,103	0	5.750	0.549	JUN	0	4,568
	BANK OF NOVA SCOTIA CORP	A		.01/06/2012	BMO CAPITAL MARKETS	.01/22/2013	3,102,457	0	(40,633)	0	0	3,100,000	3,143,090	34,875	0	2.250	0.892	JJ	69,750	32,744
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,819,951	0	(53,711)	0	0	5,700,000	5,873,662	53,978	0	XXX	XXX	XXX	69,750	37,312
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,819,951	0	(53,711)	0	0	5,700,000	5,873,662	53,978	0	XXX	XXX	XXX	69,750	37,312
4899999	Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999	Total - Issuer Obligations						5,819,951	0	(53,711)	0	0	5,700,000	5,873,662	53,978	0	XXX	XXX	XXX	69,750	37,312
7899999	Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999	Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999	Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999	Total Bonds						5,819,951	0	(53,711)	0	0	5,700,000	5,873,662	53,978	0	XXX	XXX	XXX	69,750	37,312
8699999	Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
29920-43-9	EVERGREEN TSY MONEY MARKET	SD		.05/31/2002	Tax Free Exchange		50,000	0	0	0	0	50,000	50,000	0	0	4.760	4.760	MON	0	0
60934N-62-5	FEDERATED PRIME OBLIG -CL SS			.12/31/2012	Various		101,142,042	0	0	0	0	101,142,042	103,000	103	0	0.114	0.114	MON	14,842	0
316175-40-5	FIDELITY INST MM FUND PRIME			.12/31/2012	Various		36,129,341	0	0	0	0	36,129,341	102	102	0	0.116	0.116	MON	7	0
8999999	Subtotal - Class One Money Market Mutual Funds						137,321,383	0	0	0	0	XXX	137,321,383	205	0	XXX	XXX	XXX	14,849	0
9199999	Totals						143,141,334	0	(53,711)	0	0	XXX	143,195,045	54,183	0	XXX	XXX	XXX	84,599	37,312

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ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A./C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	11/19/2012	01/19/2013	(220)	92.500			(19,584)		(35,860)		(35,860)	(16,276)						
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT	N/A		US CBOE	11/06/2012	01/19/2013	(3,210)	34.500			(1,309,651)		(786,450)		(786,450)	523,201						
HEWLETT-PACKARD (COVERED CALL)	HEWLETT PACKARD 428236103	N/A		US CBOE	11/26/2012	01/19/2013	(2,000)	13.000			(107,998)		(276,000)		(276,000)	(168,002)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999. Totals										0	(1,437,233)	0	(1,098,310)	XXX	(1,098,310)	338,923	0	0	0	0	XXX	XXX

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

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25		
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)		
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	10/08/2012	11/17/2012	10/23/2012	Closing Purchase	(220)		95,000	(44,879)	(3,340)	(3,340)												41,539
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	11/15/2011	01/21/2012	01/10/2012	Closing Purchase	(220)		85,000	(51,045)	(17,820)	(17,820)				(40,265)								33,225
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	01/10/2012	04/21/2012	04/04/2012	Closing Purchase	(220)		87,500	(50,379)	(25,960)	(25,960)												24,419
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	04/04/2012	07/21/2012	05/23/2012	Closing Purchase	(220)		90,000	(40,699)	(13,396)	(13,396)												27,303
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US CBOE	07/09/2012	10/20/2012	10/08/2012	Closing Purchase	(220)		95,000	(18,563)	(22,220)	(22,220)												(3,657)
ABBOTT LABS (COVERED CALL)	ABBOTT LABS 002824100	N/A		US CBOE	11/30/2011	02/18/2012	02/18/2012	Expiration	(370)		57,500	(16,650)						3,330								16,650
ABBOTT LABS (COVERED CALL)	ABBOTT LABS 002824100	N/A		US CBOE	02/21/2012	05/19/2012	05/19/2012	Exercise	(370)		57,500	(30,709)	(30,709)	(30,709)												(30,709)
ADM US 09/22/12 (COVERED CALL)	ARCHER-DANIELS-MIDLAND 039483A19	N/A		US CBOE	08/09/2012	09/22/2012	09/05/2012	Closing Purchase	(1,900)		27,000	(92,093)	(58,900)	(58,900)												33,193
ADM US 10/20/12 (COVERED CALL)	ARCHER-DANIELS-MIDLAND 039483A19	N/A		US CBOE	09/05/2012	10/20/2012	10/09/2012	Closing Purchase	(1,900)		26,000	(218,495)	(446,500)	(446,500)												(228,005)
ADM US 10/20/12 (COVERED CALL)	ARCHER-DANIELS-MIDLAND 039483A19	N/A		US CBOE	10/09/2012	11/17/2012	11/05/2012	Closing Purchase	(1,900)		26,000	(467,389)	(146,300)	(146,300)												321,089
ADM US 10/20/12 (COVERED CALL)	ARCHER-DANIELS-MIDLAND 039483102	N/A		US CBOE	11/05/2012	12/22/2012	12/21/2012	Exercise	(1,900)		26,000	(200,825)	(200,825)	(200,825)												(200,825)
ADORE SYSTEMS (COVERED CALL)	ADORE SYSTEMS INC 00724F101	N/A		US CBOE	09/24/2012	11/17/2012	11/01/2012	Closing Purchase	(1,306)		34,000	(143,200)	(107,053)	(107,053)												36,147
ADORE SYSTEMS (COVERED CALL)	ADORE SYSTEMS INC 00724F101	N/A		US CBOE	11/01/2012	12/22/2012	12/21/2012	Exercise	(1,306)		34,000	(205,103)	(205,103)	(205,103)												(205,103)
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	06/05/2012	08/18/2012	07/25/2012	Closing Purchase	(178)		570,000	(590,886)	(247,432)	(247,432)												343,454
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	07/25/2012	10/20/2012	10/19/2012	Exercise	(178)		580,000	(451,932)	(451,932)	(451,932)												(451,932)
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	11/19/2012	12/22/2012	12/22/2012	Expiration	(80)		575,000	(94,283)														94,283
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	11/05/2012	12/22/2012	12/07/2012	Closing Purchase	(80)		595,000	(158,622)	(14,693)	(14,693)												143,929
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US CBOE	10/22/2012	12/22/2012	10/25/2012	Closing Purchase	(160)		645,000	(399,591)	(288,312)	(288,312)												111,279
BANK OF AMERICA CORP (COVERED)	BANK OF AMERICA CORP 060505104	N/A		US CBOE	11/01/2012	12/22/2012	12/21/2012	Exercise	(5,350)		10,000	(113,685)	(113,685)	(113,685)												(113,685)
BOEING CO (COVERED CALL)	BOEING CO 097023105	N/A		US CBOE	07/30/2012	09/22/2012	08/15/2012	Closing Purchase	(650)		80,000	(26,766)	(6,026)	(6,026)												20,741
BOEING CO (COVERED CALL)	BOEING CO 097023105	N/A		US CBOE	08/15/2012	11/17/2012	10/31/2012	Closing Purchase	(650)		77,500	(75,762)	(2,899)	(2,899)												72,863
BOEING CO (COVERED CALL)	BOEING CO 097023105	N/A		US CBOE	11/09/2012	12/22/2012	12/21/2012	Exercise	(650)		80,273	(80,273)	(80,273)	(80,273)												(80,273)
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US CBOE	10/24/2012	12/22/2012	12/21/2012	Exercise	(1,080)		33,000	(112,231)	(112,231)	(112,231)												(112,231)
CARDINAL HEALTH (COVERED CALL)	CARDINAL HEALTH INC 14149Y108	N/A		US CBOE	07/27/2012	09/22/2012	08/03/2012	Closing Purchase	(1,000)		43,000	(99,578)	(22,980)	(22,980)												76,598
CARDINAL HEALTH (COVERED CALL)	CARDINAL HEALTH INC 14149Y108	N/A		US CBOE	10/22/2012	12/22/2012	11/21/2012	Closing Purchase	(1,000)		42,000	(88,998)	(8,199)	(8,199)												80,799
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US CBOE	07/27/2012	09/22/2012	09/10/2012	Closing Purchase	(1,400)		35,000	(72,098)	(283,692)	(283,692)												(211,593)
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US CBOE	09/10/2012	10/20/2012	10/09/2012	Closing Purchase	(3,210)		35,000	(729,103)	(680,520)	(680,520)												48,583
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US CBOE	10/09/2012	11/17/2012	11/06/2012	Closing Purchase	(3,210)		35,000	(763,963)	(1,258,320)	(1,258,320)												(1,258,320)
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US CBOE	01/11/2012	04/21/2012	04/21/2012	Expiration	(810)		35,000	(127,168)														127,168
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	07/30/2012	09/22/2012	08/30/2012	Closing Purchase	(580)		90,000	(102,188)	(30,740)	(30,740)												71,448
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	08/30/2012	10/20/2012	10/05/2012	Closing Purchase	(580)		85,000	(202,415)	(96,280)	(96,280)												106,135
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	10/05/2012	11/17/2012	11/01/2012	Closing Purchase	(580)		87,500	(115,417)	(96,280)	(96,280)												19,137
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	10/22/2012	12/22/2012	12/19/2012	Exercise	(388)		85,000	(119,307)	(119,307)	(119,307)												(119,307)
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US CBOE	11/01/2012	12/22/2012	12/21/2012	Exercise	(580)		87,500	(178,636)	(178,636)	(178,636)												(178,636)
CHEVRON CORP (COVERED CALL)	CHEVRON CORPORATION 166764100	N/A		US CBOE	11/16/2011	01/21/2012	01/11/2012	Closing Purchase	(145)		105,000	(60,464)	(44,435)	(44,435)					(12,614)							16,029

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25			
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)			
CHEVRON CORP (COVERED CALL)	CHEVRON CORPORATION 166764100	N/A		US CBOE	01/11/2012	02/18/2012	02/08/2012	Closing Purchase	(153)	110.000		(30.633)	(2.096)												28.537		
CHEVRON CORP (COVERED CALL)	CHEVRON CORPORATION 166764100	N/A		US CBOE	02/09/2012	06/16/2012	04/12/2012	Closing Purchase	(153)	115.000		(18.008)	(3.213)													14.795	
CSX CORP (COVERED CALL)	CSX CORP 126408103	N/A		US CBOE	02/23/2012	05/19/2012	05/16/2012	Closing Purchase	(1,600)	22.500		(102.018)	(8.704)													93.314	
CSX CORP (COVERED CALL)	CSX CORP 126408103	N/A		US CBOE	05/16/2012	08/18/2012	08/15/2012	Closing Purchase	(1,600)	22.500		(148.893)	(92.800)													56.093	
CSX CORP (COVERED CALL)	CSX CORP 126408103	N/A		US CBOE	08/15/2012	11/17/2012	10/17/2012	Closing Purchase	(1,600)	22.500		(212.795)	(22.752)													190.043	
DEVON ENERGY (COVERED CALLS)	DEVON ENERGY CORPORATION 25179M103	N/A		US CBOE	11/01/2012	12/22/2012	12/05/2012	Closing Purchase	(827)	60.000		(129.695)	(5.340)													124.356	
ECA (COVERED CALL)	ENCANA CORP 292505104	N/A		US CBOE	06/29/2012	08/18/2012	08/17/2012	Exercise	(3,045)	21.000		(371.481)	(371.481)														
EMERSON ELECTRIC (COVERED CALL)	EMERSON EL CO 291011104	N/A		US CBOE	07/27/2012	09/22/2012	09/05/2012	Closing Purchase	(1,000)	49.000		(83.998)	(133.000)													149.002	
EMERSON ELECTRIC (COVERED CALL)	EMERSON EL CO 291011104	N/A		US CBOE	09/05/2012	10/20/2012	10/08/2012	Closing Purchase	(1,000)	49.000		(176.996)	(71.000)													105.996	
EMERSON ELECTRIC (COVERED CALL)	EMERSON EL CO 291011104	N/A		US CBOE	10/08/2012	11/17/2012	11/02/2012	Closing Purchase	(1,000)	49.000		(125.497)	(177.000)													151.503	
EMERSON ELECTRIC (COVERED CALL)	EMERSON EL CO 291011104	N/A		US CBOE	11/02/2012	12/22/2012	12/21/2012	Exercise	(1,000)	49.000		(200.495)	(200.495)														
FIDELITY NATNL (COVERED CALL)	FIDELITY NATIONAL TITLE 31620R105	N/A		US CBOE	07/13/2012	09/22/2012	09/10/2012	Closing Purchase	(2,388)	20.000		(75.650)	(49.551)													26.099	
FIDELITY NATNL (COVERED CALL)	FIDELITY NATIONAL TITLE 31620R105	N/A		US CBOE	09/10/2012	10/20/2012	10/19/2012	Exercise	(2,388)	20.000		(98.503)	(98.503)														
GLAXOSMITHKLINE (COVERED CALL)	GLAXOSMITHKLINE PLC-ADR 37733W105	N/A		US CBOE	12/06/2011	02/18/2012	02/18/2012	Expiration	(532)	46.000	(48.823)							4.377								48.823	
GLAXOSMITHKLINE (COVERED CALL)	GLAXOSMITHKLINE PLC-ADR 37733W105	N/A		US CBOE	02/23/2012	05/19/2012	05/08/2012	Exercise	(1,273)	45.840		(100.565)	(100.565)														
GLAXOSMITHKLINE (COVERED CALL)	GLAXOSMITHKLINE PLC-ADR 37733W105	N/A		US CBOE	02/23/2012	05/19/2012	05/19/2012	Expiration	(151)	45.840		(11.929)															11.929
GOOG US 09/22/12 (COV CALL)	GOOGLE INC-CL A 38259P508	N/A		US CBOE	08/07/2012	09/22/2012	09/13/2012	Closing Purchase	(78)	645.000		(119.803)	(386.006)													266.202	
GOOGLE INC-CL A (COV CALL)	GOOGLE INC-CL A 38259P508	N/A		US CBOE	09/13/2012	11/17/2012	10/19/2012	Closing Purchase	(78)	685.000		(272.188)	(137.255)														134.933
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US CBOE	08/31/2012	10/20/2012	10/08/2012	Closing Purchase	(900)	34.000		(99.025)	(63.000)													36.025	
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US CBOE	10/08/2012	11/17/2012	11/05/2012	Closing Purchase	(900)	34.000		(107.998)	(22.104)														85.894
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US CBOE	11/05/2012	12/22/2012	12/21/2012	Exercise	(900)	34.000		(64.799)	(64.799)														
HEILETT-PACKARD (COVERED CALL)	HEILETT PACKARD 428236103	N/A		US CBOE	08/20/2012	10/20/2012	08/23/2012	Closing Purchase	(2,000)	20.000		(183.996)	(53.500)														130.496
HEILETT-PACKARD (COVERED CALL)	HEILETT PACKARD 428236103	N/A		US CBOE	10/09/2012	11/17/2012	11/06/2012	Closing Purchase	(2,000)	14.000		(171.996)	(87.500)														84.496
HEILETT-PACKARD (COVERED CALL)	HEILETT PACKARD 428236103	N/A		US CBOE	09/11/2012	11/17/2012	10/09/2012	Closing Purchase	(2,000)	19.000		(110.197)	(5.000)														105.197
HEILETT-PACKARD (COVERED CALL)	HEILETT PACKARD 428236103	N/A		US CBOE	11/06/2012	12/22/2012	11/20/2012	Closing Purchase	(2,000)	14.000		(154.077)	(11.500)														142.577
HOME DEPOT INC (COVERED CALL)	HOME DEPOT 437076102	N/A		US CBOE	11/30/2011	02/18/2012	02/17/2012	Exercise	(887)	60.000	(149.040)								117.060								
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	12/01/2011	02/18/2012	02/02/2012	Exercise	(1,040)	25.000	(108.158)								(48.878)								
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	02/06/2012	04/21/2012	04/04/2012	Closing Purchase	(1,040)	27.000		(88.998)	(112.320)													123.922	
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	04/04/2012	07/21/2012	05/23/2012	Closing Purchase	(1,090)	28.000		(114.447)	(25.070)													89.377	
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	07/27/2012	09/22/2012	08/31/2012	Closing Purchase	(1,925)	26.000		(111.647)	(26.777)													84.871	
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	08/31/2012	10/20/2012	09/19/2012	Closing Purchase	(1,925)	25.000		(153.997)	(24.544)													129.453	
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	09/19/2012	11/17/2012	10/10/2012	Closing Purchase	(1,925)	24.000		(89.029)	(18.288)														70.742
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	10/10/2012	12/22/2012	11/02/2012	Exercise	(1,766)	20.000		(353.192)	(353.192)														
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	10/10/2012	12/22/2012	12/10/2012	Closing Purchase	(159)	20.000		(31.799)	(6.320)														25.479
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US CBOE	09/19/2012	12/22/2012	10/17/2012	Closing Purchase	(1,092)	24.000		(65.519)	(11.073)														54.446
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A		US CBOE	04/04/2012	04/21/2012	04/17/2012	Closing Purchase	(4,541)	67.500		(286.076)	(127.148)														158.928
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A		US CBOE	04/17/2012	07/21/2012	07/20/2012	Exercise	(4,541)	65.000		(395.058)	(395.058)														
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A		US CBOE	02/15/2012	04/21/2012	04/04/2012	Closing Purchase	(4,540)	65.000		(469.840)	(417.680)														52.160
JOHNSON CONTROL (COVERED CALL)	JOHNSON CONTROLS 478366107	N/A		US CBOE	07/30/2012	09/22/2012	09/06/2012	Closing Purchase	(2,000)	26.000		(100.118)	(346.000)														245.882
JOHNSON CONTROL (COVERED CALL)	JOHNSON CONTROLS 478366107	N/A		US CBOE	09/06/2012	10/20/2012	10/08/2012	Closing Purchase	(2,000)	25.000		(553.987)	(524.000)														29.987
JOHNSON CONTROL (COVERED CALL)	JOHNSON CONTROLS 478366107	N/A		US CBOE	10/08/2012	11/17/2012	10/31/2012	Closing Purchase	(2,000)	25.000		(555.987)	(240.000)														315.987
JOHNSON CONTROL (COVERED CALL)	JOHNSON CONTROLS 478366107	N/A		US CBOE	11/08/2012	12/22/2012	12/21/2012	Exercise	(2,000)	27.000		(68.498)	(68.498)														
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A		US CBOE	08/16/2012	11/17/2012	11/15/2012	Closing Purchase	(1,239)	37.000		(244.432)	(280.014)														135.582
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A		US CBOE	11/15/2012	12/22/2012	12/21/2012	Exercise	(1,239)	37.000		(338.239)	(338.239)														

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KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A	US CBOE		05/16/2012	10/20/2012	10/08/2012	Closing Purchase	(620)		.85,000		(33,802)	(122,140)		(122,140)									(88,338)		
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A	US CBOE		10/08/2012	11/17/2012	10/23/2012	Closing Purchase	(620)		.85,000		(159,956)	(120,497)		(120,497)										39,459	
KRAFT FOODS INC (COVERED CALL)	KRAFT FOODS INC 50075N104	N/A	US CBOE		12/05/2011	01/21/2012	01/21/2012	Exercise	(2,360)		.37,000	(95,368)		(95,368)		(95,368)			83,992								
KRAFT FOODS INC (COVERED CALL)	KRAFT FOODS INC 50075N104	N/A	US CBOE		11/30/2011	03/17/2012	03/16/2012	Exercise	(390)		.37,000	(33,929)		(33,929)		(33,929)			23,011								
LINEAR TECH (COVERED CALL)	LINEAR TECHNOLOGY CORP 535678106	N/A	US CBOE		10/22/2012	12/22/2012	12/21/2012	Exercise	(972)		.33,000		(30,316)	(30,316)		(30,316)											
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		04/12/2012	07/21/2012	05/17/2012	Closing Purchase	(1,118)		.33,000		(80,509)	(18,615)		(18,615)										61,894	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		07/24/2012	09/22/2012	08/30/2012	Closing Purchase	(880)		.27,000		(60,323)	(137,280)		(137,280)										76,957	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		07/27/2012	09/22/2012	09/10/2012	Closing Purchase	(1,660)		.30,000		(19,920)	(27,805)		(27,805)										7,885	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		08/30/2012	10/20/2012	10/10/2012	Closing Purchase	(880)		.28,000		(104,718)	(283,360)		(283,360)										178,642	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		09/10/2012	10/20/2012	10/09/2012	Closing Purchase	(1,660)		.31,000		(35,274)	(107,900)		(107,900)										72,626	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		10/10/2012	11/17/2012	10/19/2012	Exercise	(880)		.28,000		(285,114)	(285,114)		(285,114)											
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		10/09/2012	11/17/2012	11/06/2012	Closing Purchase	(1,660)		.31,000		(170,976)	(405,040)		(405,040)										234,064	
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		11/06/2012	12/22/2012	12/21/2012	Exercise	(1,660)		.31,000		(458,150)	(458,150)		(458,150)											
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US CBOE		11/05/2012	12/22/2012	12/21/2012	Exercise	(1,118)		.34,000		(104,005)	(104,005)		(104,005)											
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US CBOE		07/27/2012	09/22/2012	08/30/2012	Closing Purchase	(1,230)		.39,000		(118,077)	(216,480)		(216,480)											98,403
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US CBOE		08/30/2012	10/20/2012	10/19/2012	Exercise	(1,230)		.40,000		(153,746)	(153,746)		(153,746)											
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US CBOE		11/07/2012	12/22/2012	12/21/2012	Exercise	(809)		.42,000		(94,319)	(94,319)		(94,319)											
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US CBOE		11/07/2012	12/22/2012	12/21/2012	Expiration	(291)		.42,000		(33,927)													33,927	
MICROSOFT CORP (COVERED CALL)	MICROSOFT CORP 594918104	N/A	US CBOE		01/11/2012	04/21/2012	04/20/2012	Exercise	(775)		.28,000		(83,698)	(83,698)		(83,698)											
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US CBOE		08/30/2012	10/20/2012	10/08/2012	Closing Purchase	(600)		.75,000		(248,688)	(317,700)		(317,700)										69,012	
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US CBOE		10/08/2012	11/17/2012	10/25/2012	Closing Purchase	(600)		.75,000		(379,791)	(82,596)		(82,596)										297,195	
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US CBOE		11/19/2012	12/22/2012	12/05/2012	Closing Purchase	(600)		.77,500		(36,860)	(2,977)		(2,977)										33,882	
NORFOLK SOUTHERN (COVERED CALL)	NORFOLK SOUTHERN CORP 655844108	N/A	US CBOE		09/24/2012	12/22/2012	10/25/2012	Closing Purchase	(665)		.67,500		(126,487)	(22,497)		(22,497)										103,990	
TELEFONICA ADR (COVERED CALL)	TELEFONICA SA-SPON ADR RECEIPTS 879382208	N/A	US CBOE		07/26/2012	09/22/2012	09/21/2012	Exercise	(1,500)		.11,000		(73,498)	(73,498)		(73,498)											
UNITED TECH CORP (COVERED CALL)	UNITED TECHNOLOGIES 913017109	N/A	US CBOE		07/27/2012	09/22/2012	09/05/2012	Closing Purchase	(650)		.75,000		(101,060)	(229,450)		(229,450)										128,390	
UNITED TECH CORP (COVERED CALL)	UNITED TECHNOLOGIES 913017109	N/A	US CBOE		09/05/2012	10/20/2012	10/08/2012	Closing Purchase	(650)		.75,000		(280,794)	(222,300)		(222,300)										58,494	
UNITED TECH CORP (COVERED CALL)	UNITED TECHNOLOGIES 913017109	N/A	US CBOE		10/08/2012	11/17/2012	11/02/2012	Closing Purchase	(650)		.75,000		(258,694)	(290,550)		(290,550)										31,856	
UNITED TECH CORP (COVERED CALL)	UNITED TECHNOLOGIES 913017109	N/A	US CBOE		11/02/2012	12/22/2012	12/21/2012	Exercise	(650)		.75,000		(307,443)	(307,443)		(307,443)											
US BANCORP (COVERED CALL)	U S BANCORP 902973304	N/A	US CBOE		01/20/2012	03/17/2012	03/16/2012	Exercise	(1,000)		.30,000		(48,999)	(48,999)		(48,999)											
WALGREENS CO (COVERED CALL)	WALGREEN CO 931422109	N/A	US CBOE		09/25/2012	11/17/2012	10/17/2012	Closing Purchase	(986)		.37,000		(73,061)	(27,292)		(27,292)										45,768	
WELLPOINT INC (COVERED CALL)	WELLPOINT HEALTH NETWORKS 94973V107	N/A	US CBOE		02/09/2012	06/16/2012	05/24/2012	Closing Purchase	(1,500)		.70,000		(223,631)	(135,000)		(135,000)										88,631	
WELLPOINT INC (COVERED CALL)	WELLPOINT HEALTH NETWORKS 94973V107	N/A	US CBOE		05/24/2012	09/22/2012	06/29/2012	Closing Purchase	(1,500)		.72,500		(392,991)	(94,500)		(94,500)										298,491	
WELLPOINT INC (COVERED CALL)	WELLPOINT HEALTH NETWORKS 94973V107	N/A	US CBOE		08/20/2012	10/20/2012	10/08/2012	Closing Purchase	(1,500)		.57,500		(300,083)	(655,500)		(655,500)										355,417	
WELLPOINT INC (COVERED CALL)	WELLPOINT HEALTH NETWORKS 94973V107	N/A	US CBOE		10/08/2012	11/17/2012	11/05/2012	Closing Purchase	(1,500)		.57,500		(776,983)	(670,500)		(670,500)										106,483	
WELLPOINT INC (COVERED CALL)	WELLPOINT HEALTH NETWORKS 94973V107	N/A	US CBOE		11/05/2012	12/22/2012	12/05/2012	Closing Purchase	(1,500)		.57,500		(709,484)	(54,939)		(54,939)										654,545	
WILLIAMS COS INC (COVERED CALL)	WILLIAMS COS INC 969457100	N/A	US CBOE		11/07/2012	12/22/2012	12/05/2012	Closing Purchase	(1,940)		.34,000		(155,526)	(36,375)		(36,375)										119,151	
0649999. Subtotal - Written Options - Income Generation											(563,477)	(19,927,637)	(17,203,459)	0	(17,203,459)	XXX	130,013	0	0	0	3,287,659	0	0	0	XXX		
0709999. Subtotal - Written Options - Income Generation											(563,477)	(19,927,637)	(17,203,459)	0	(17,203,459)	XXX	130,013	0	0	0	3,287,659	0	0	0	XXX		
0779999. Subtotal - Written Options - Other											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0789999. Total Written Options - Call Options and Warrants											(563,477)	(19,927,637)	(17,203,459)	0	(17,203,459)	XXX	130,013	0	0	0	3,287,659	0	0	0	XXX		
0799999. Total Written Options - Put Options											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0809999. Total Written Options - Caps											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0819999. Total Written Options - Floors											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0829999. Total Written Options - Collars											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0839999. Total Written Options - Other											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0849999. Total Written Options											(563,477)	(19,927,637)	(17,203,459)	0	(17,203,459)	XXX	130,013	0	0	0	3,287,659	0	0	0	XXX		
0909999. Subtotal - Swaps - Hedging Effective											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0969999. Subtotal - Swaps - Hedging Other											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)	
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation											(563,477)	(19,927,637)	(17,203,459)	0	0	(17,203,459)	XXX	130,013	0	0	3,287,659	0	0	0	XXX
1439999. Subtotal - Other											0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1449999 - Totals											(563,477)	(19,927,637)	(17,203,459)	0	0	(17,203,459)	XXX	130,013	0	0	3,287,659	0	0	0	XXX

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

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999	Total - U.S. Government Bonds			0	0	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
6199999	Total - Issuer Obligations			0	0	XXX
6299999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6399999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6499999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6599999	Total Bonds			0	0	XXX
7099999	Total - Preferred Stocks			0	0	XXX
7599999	Total - Common Stocks			0	0	XXX
7699999	Total - Preferred and Common Stocks			0	0	XXX
	Short term investment from reverse repo program			21,815,138	21,522,427	.01/02/2013
8999999	Total - Short-Term Invested Assets (Schedule DA type)			21,815,138	21,522,427	XXX
9999999	Totals			21,815,138	21,522,427	XXX

General Interrogatories:

- Total activity for the year Fair Value \$1,307,884 Book/Adjusted Carrying Value \$1,324,072
- Average balance for the year Fair Value \$14,788,518 Book/Adjusted Carrying Value \$14,788,518
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$21,522,427 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 Sched		1	3,379,311	3,379,311	03/15/2017
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			3,379,311	3,379,311	XXX
0599999	Total - U.S. Government Bonds			3,379,311	3,379,311	XXX
13606Y-CII-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	2,400,000	2,400,000	11/15/2038
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION Adj % Due 5/1/2034 MUSD3		2FE	2,500,000	2,500,000	05/01/2034
533485-AL-2	Lincoln VRDN Adj % Due 11/1/2014 Sched		1FE	6,200,000	6,200,000	11/01/2014
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/2050 Sched		1FE	10,000,000	10,000,000	09/01/2050
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	902,520	902,233	06/15/2013
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	700,959	700,447	07/01/2013
2899999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			22,703,479	22,702,680	XXX
3199999	Total - U.S. Special Revenues Bonds			22,703,479	22,702,680	XXX
06417E-6E-8	BNS CD F1t % Due 8/15/2013 FMAN15		1FE	300,000	300,000	08/15/2013
12542T-AA-4	CHS PROPERTIES INC VRDN VRDN Adj % Due 6/1/2021 Sched		1FE	2,537,000	2,537,000	06/01/2021
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	1,998,982	2,000,000	02/06/2014
89233P-5II-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT F1t % Due 1/24/2013 Sched		1FE	2,100,649	2,100,000	01/24/2013
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			6,936,631	6,937,000	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			6,936,631	6,937,000	XXX
4899999	Total - Hybrid Securities			0	0	XXX
	Receivable from Integrity General Life Insurance Company		1	8,800,000	8,800,000	01/02/2013
4999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations			8,800,000	8,800,000	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			8,800,000	8,800,000	XXX
6199999	Total - Issuer Obligations			20,615,942	20,616,311	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			22,703,479	22,702,680	XXX
6599999	Total Bonds			43,319,421	43,318,991	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			3,103,413	3,102,457	01/22/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			2,716,249	2,717,494	11/15/2013
316175-40-5	FIDELITY INST MI FUND PRIME			36,129,341	36,129,341	
8999999	Total - Short-Term Invested Assets (Schedule DA type)			41,949,003	41,949,293	XXX
9999999	Totals			85,268,423	85,268,284	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (37,632,943) Book/Adjusted Carrying Value \$ (37,634,434)
 2. Average balance for the year Fair Value \$ 81,732,672 Book/Adjusted Carrying Value \$ 81,729,780

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of policyholders			110,613	110,855
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policyholders			50,000	50,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO	B Reinsurance			15,416,210	20,444,291
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC	B Protection of policyholders			514,684	559,024
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policy hld	4,996,240	5,067,205		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,996,240	5,067,205	16,091,507	21,164,170
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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