



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 400 Broadway (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box) Cincinnati, OH 45202 (City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code) 513-629-1800 (Area Code) (Telephone Number)

Internet Web Site Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name) 513-629-2980 (Area Code) (Telephone Number) CompAcctGrp@WesternSouthernLife.com (E-mail Address) 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett Senior VP & Chief Actuary Nora Eyre Moushey

President & CEO Jill Tripp McGruder Secretary Edward Joseph Babbitt

OTHER

Mark Erdem Caner Sr VP	Daniel Joseph Downing Sr VP	Scott Warner Edblom VP
Brian Anthony Eichhold VP	Clint David Gibler Sr VP	Daniel Wayne Harris VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard Sr VP	Bradley Joseph Hunkler VP, Chief Accounting Officer
Phillip Earl King VP & Auditor	Paul Matthew Kruth VP	Constance Marie Maccarone Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Nicholas Peter Sargen Sr VP	Denise Lynn Sparks VP
Richard Kelley Taulbee VP	James Joseph Vance VP & Treasurer	Terrie Ann Wiedenheft VP
Patricia Jean Wilson VP		

DIRECTORS OR TRUSTEES

Edward Joseph	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio SS:

County of Hamilton

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.

Jill Tripp McGruder President & CEO Edward Joseph Babbitt Secretary Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 27th day of April 2012

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,503,187,032	0	2,503,187,032	2,451,628,737
2. Stocks:				
2.1 Preferred stocks	711	0	711	0
2.2 Common stocks	452,825,567	0	452,825,567	429,338,640
3. Mortgage loans on real estate:				
3.1 First liens	44,067,026	0	44,067,026	44,342,338
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (796,222)), cash equivalents (\$ 106,623,819) and short-term investments (\$ 28,579,842)	134,407,440	0	134,407,440	106,299,580
6. Contract loans (including \$ premium notes)	122,778,617	0	122,778,617	123,729,598
7. Derivatives	0	0	0	0
8. Other invested assets	64,587,427		64,587,427	57,819,450
9. Receivables for securities	3,567,852	0	3,567,852	1,257,889
10. Securities lending reinvested collateral assets	30,727,874	0	30,727,874	18,128,393
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,356,149,546	0	3,356,149,546	3,232,544,625
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	33,534,295	0	33,534,295	31,410,124
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,575,890	0	15,575,890	12,322,214
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	28,081,971		28,081,971	21,317,347
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	41,797,118	19,146,672	22,650,446	22,785,383
19. Guaranty funds receivable or on deposit	24,364	0	24,364	19,821
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$) and other amounts receivable	394,283	35,245	359,038	365,572
25. Aggregate write-ins for other than invested assets	1,838,167	0	1,838,167	1,828,666
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,477,395,634	19,181,917	3,458,213,717	3,322,593,752
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,620,946,122	0	2,620,946,122	2,593,480,980
28. Total (Lines 26 and 27)	6,098,341,756	19,181,917	6,079,159,839	5,916,074,732
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV of corporate owned life insurance	1,838,167		1,838,167	1,828,666
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,838,167	0	1,838,167	1,828,666

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$2,281,652,388 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,281,652,388	2,265,096,390
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	313,715,876	315,265,773
4. Contract claims:		
4.1 Life	131,000	131,000
4.2 Accident and health		0
5. Policyholders' dividends \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		0
6.2 Dividends not yet apportioned (including \$ Modco)		0
6.3 Coupons and similar benefits (including \$ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act		0
9.3 Other amounts payable on reinsurance, including \$43,457,097 assumed and \$ ceded	43,457,097	35,433,121
9.4 Interest Maintenance Reserve	10,413,234	8,094,288
10. Commissions to agents due or accrued-life and annuity contracts \$753,952 , accident and health \$ and deposit-type contract funds \$	753,952	635,312
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	499,947	502,729
13. Transfers to Separate Accounts due or accrued (net) (including \$41,325,605 accrued for expense allowances recognized in reserves, net of reinsured allowances)	15,198,737	(31,926,712)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,770,778	2,824,340
15.1 Current federal and foreign income taxes, including \$1,477,624 on realized capital gains (losses)	4,536,035	1,197,013
15.2 Net deferred tax liability		0
16. Unearned investment income	52	71
17. Amounts withheld or retained by company as agent or trustee	19,361	27,008
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	4,591,736	6,545,517
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$0	0	0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	61,249,517	45,534,405
24.02 Reinsurance in unauthorized companies		0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	750,629	1,571,792
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	343,898	137,253
24.09 Payable for securities	9,483,223	1,165,776
24.10 Payable for securities lending	145,630,877	123,035,048
24.11 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	208,974	123,268
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,895,407,311	2,775,393,392
27. From Separate Accounts Statement	2,620,946,122	2,593,480,980
28. Total liabilities (Lines 26 and 27)	5,516,353,433	5,368,874,372
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds	0	6,961,558
35. Unassigned funds (surplus)	(53,357,466)	(75,925,070)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	559,806,406	544,200,360
38. Totals of Lines 29, 30 and 37	562,806,406	547,200,360
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,079,159,839	5,916,074,732
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	208,974	123,268
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	208,974	123,268
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Surplus from additional DTA (SSAP 10R)		6,961,558
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	6,961,558

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	84,359,513	88,752,092	352,191,724
2. Considerations for supplementary contracts with life contingencies	1,426,373	963,350	4,026,926
3. Net investment income	36,872,188	36,486,875	148,473,078
4. Amortization of Interest Maintenance Reserve (IMR)	459,693	347,709	1,645,204
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	188	0
6. Commissions and expense allowances on reinsurance ceded	410,394	444,994	1,736,656
7. Reserve adjustments on reinsurance ceded	(41,445,822)	(30,368,473)	(130,915,605)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,466,182	2,505,704	8,351,760
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	362,078	374,463	2,804,253
9. Totals (Lines 1 to 8.3)	84,910,599	99,506,902	388,313,996
10. Death benefits	2,412,491	964,450	5,413,882
11. Matured endowments (excluding guaranteed annual pure endowments)		0	0
12. Annuity benefits	27,740,913	27,594,810	94,410,775
13. Disability benefits and benefits under accident and health contracts		0	0
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	54,906,974	58,183,793	237,972,958
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,458,137	3,603,243	14,448,118
18. Payments on supplementary contracts with life contingencies	894,039	586,946	2,604,798
19. Increase in aggregate reserves for life and accident and health contracts	19,321,408	20,552,850	88,946,213
20. Totals (Lines 10 to 19)	108,733,962	111,486,092	443,796,744
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,714,017	4,981,413	20,252,872
22. Commissions and expense allowances on reinsurance assumed	4,071	2,782	16,765
23. General insurance expenses	3,815,132	4,358,859	17,402,718
24. Insurance taxes, licenses and fees, excluding federal income taxes	437,270	416,500	881,278
25. Increase in loading on deferred and uncollected premiums		0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(43,248,729)	(31,593,586)	(129,368,072)
27. Aggregate write-ins for deductions	242,963	185,648	551,744
28. Totals (Lines 20 to 27)	74,698,686	89,837,708	353,534,049
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,211,913	9,669,194	34,779,947
30. Dividends to policyholders		0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	10,211,913	9,669,194	34,779,947
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,061,282	2,678,788	7,620,759
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,150,631	6,990,406	27,159,188
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$1,184,988 (excluding taxes of \$292,636 transferred to the IMR)	2,184,980	2,761,081	(1,864,863)
35. Net income (Line 33 plus Line 34)	9,335,611	9,751,487	25,294,325
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	547,200,360	529,210,020	529,210,020
37. Net income (Line 35)	9,335,611	9,751,487	25,294,325
38. Change in net unrealized capital gains (losses) less capital gains tax of \$4,295,539	17,410,180	14,415,745	6,143,359
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	(155,528)	(695,335)	2,056,709
41. Change in nonadmitted assets	4,351,710	1,310,431	(11,505,507)
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(15,715,112)	(9,133,861)	(833,342)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement	379,185	222,893	(2,597,532)
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	(408,530)	(567,672)
54. Net change in capital and surplus for the year (Lines 37 through 53)	15,606,046	15,462,830	17,990,340
55. Capital and surplus, as of statement date (Lines 36 + 54)	562,806,406	544,672,850	547,200,360
DETAILS OF WRITE-INS			
08.301. Administrative service fees	371,229	417,883	1,538,945
08.302. Other fee income (expense)	(20,747)	(55,445)	1,208,961
08.303. Other income	11,596	12,025	56,347
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	362,078	374,463	2,804,253
2701. Securities lending interest expense	208,430	188,460	651,772
2702. Experience refund	53,484	60,514	60,514
2703. Bonus interest	15	9,188	25,345
2798. Summary of remaining write-ins for Line 27 from overflow page	(18,966)	(72,514)	(185,887)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	242,963	185,648	551,744
5301. Change in surplus from additional DTA (SSAP 10R)		(408,530)	(567,672)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(408,530)	(567,672)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	87,462,646	90,185,279	357,603,387
2. Net investment income	34,331,018	32,913,287	143,776,117
3. Miscellaneous income	(5,202,290)	8,179,145	9,484,545
4. Total (Lines 1 to 3)	116,591,374	131,277,711	510,864,049
5. Benefit and loss related payments	128,853,486	91,454,628	445,320,541
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(90,374,178)	(3,062,795)	(37,919,788)
7. Commissions, expenses paid and aggregate write-ins for deductions	9,155,700	10,073,213	40,332,490
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$1,477,624 tax on capital gains (losses)	1,199,884	14,505,731	31,145,760
10. Total (Lines 5 through 9)	48,834,892	112,970,777	478,879,003
11. Net cash from operations (Line 4 minus Line 10)	67,756,482	18,306,934	31,985,046
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	94,133,652	150,402,837	582,582,475
12.2 Stocks	19,618,401	18,119,143	112,357,320
12.3 Mortgage loans	275,312	204,198	25,181,591
12.4 Real estate	0	0	0
12.5 Other invested assets	2,576,948	20,138,976	19,311,698
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	6,007,484	11,604,309	1,194,194
12.8 Total investment proceeds (Lines 12.1 to 12.7)	122,611,797	200,469,463	740,627,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds	144,973,865	179,121,904	651,148,582
13.2 Stocks	18,090,231	17,228,137	110,806,016
13.3 Mortgage loans	0	0	9,850,000
13.4 Real estate	0	0	0
13.5 Other invested assets	20,340,054	2,582,407	17,626,743
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	183,404,150	198,932,448	789,431,341
14. Net increase (or decrease) in contract loans and premium notes	(950,981)	1,979,684	3,389,298
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(59,841,372)	(442,669)	(52,193,361)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,549,897)	2,863,305	4,065,481
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	21,742,647	(39,042,140)	(50,575,161)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	20,192,750	(36,178,835)	(46,509,680)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	28,107,860	(18,314,570)	(66,717,995)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	106,299,580	173,017,575	173,017,575
19.2 End of period (Line 18 plus Line 19.1)	134,407,440	154,703,005	106,299,580

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life		0	0
2. Ordinary life insurance	182,539	154,506	778,953
3. Ordinary individual annuities	86,531,823	89,300,053	355,104,939
4. Credit life (group and individual)		0	0
5. Group life insurance		0	0
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		0	0
9. A & H - other		0	0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	86,714,362	89,454,559	355,883,892
12. Deposit-type contracts	7,612,806	10,112,446	46,202,385
13. Total	94,327,168	99,567,005	402,086,277
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

C. Accounting Policy

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

The adoption of SSAP 101 did not impact the Company’s statutory surplus at January 1, 2012. In addition, the Company reclassified \$7.0 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

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

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2012:						
Total	\$ -	\$ -	\$ -	\$ -	\$ -	-
For the year ended December 31, 2011:						
02151FAF6	\$ 1,963,399	\$ 1,817,240	\$ 146,159	\$ 1,817,240	\$ 1,627,082	12/31/2011
05948KXT1	1,368,588	1,317,875	50,713	1,317,875	1,033,749	12/31/2011
12543PAQ6	1,220,907	951,250	269,657	951,250	759,790	12/31/2011
12544VAE9	3,913,468	3,586,468	327,000	3,586,468	3,242,652	12/31/2011
12628KAF9	1,449,979	1,373,270	76,709	1,373,270	879,061	12/31/2011
12667G7H0	1,868,719	1,783,587	85,132	1,783,587	1,494,098	12/31/2011
173100AR9	2,686,465	1,978,082	708,383	1,978,082	1,803,809	12/31/2011
251510FX6	790,124	751,385	38,739	751,385	645,736	12/31/2011
45660L6K0	5,194,987	4,812,774	382,213	4,812,774	3,888,592	12/31/2011
46628SAJ2	3,812,501	3,217,110	595,391	3,217,110	2,093,329	12/31/2011
52524PAL4	3,381,397	2,755,293	626,104	2,755,293	2,236,994	12/31/2011
74922EAF6	728,852	671,943	56,909	671,943	535,283	12/31/2011
75970JAD8	1,443,132	1,353,566	89,566	1,353,566	1,051,612	12/31/2011
97181#LS0	529,483	175,872	353,611	175,872	175,872	12/31/2011
02150EAN3	735,809	689,181	46,628	689,181	646,355	9/30/2011
52524MAV1	737,223	734,084	3,139	734,084	380,484	9/30/2011
61752RAJ1	2,765,128	2,487,904	277,224	2,487,904	1,732,915	9/30/2011
12543PAQ6	1,403,630	1,236,252	167,378	1,236,252	1,155,602	6/30/2011
3622MPAP3	1,843,946	1,352,426	491,520	1,352,426	1,265,228	6/30/2011
52523KAJ3	1,809,442	1,457,788	351,654	1,457,788	755,738	6/30/2011
Total	\$ 39,647,179	\$ 34,503,350	\$ 5,143,829	\$ 34,503,350	\$ 27,403,981	

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the year ended December 31, 2010:						
74922EAF6	\$ 816,884	\$ 792,144	\$ 24,740	\$ 792,144	\$ 642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
02150EAN3	880,041	768,025	112,016	768,025	682,562	6/30/2010
12543PAQ6	1,622,236	1,401,696	220,540	1,401,696	1,225,466	6/30/2010
32051GTE5	1,235,933	1,094,318	141,615	1,094,318	971,219	6/30/2010
52520QAG9	4,327,595	3,936,783	390,812	3,936,783	3,479,615	6/30/2010
61749EAF4	1,864,433	1,703,579	160,854	1,703,579	1,154,288	6/30/2010
75970JAJ5	2,171,727	2,127,197	44,530	2,127,197	1,256,307	6/30/2010
93934NAK1	1,829,700	1,673,016	156,684	1,673,016	1,311,790	6/30/2010
Total	\$ 19,548,180	\$ 17,687,855	\$ 1,860,325	\$ 17,687,855	\$ 13,917,262	

For the six month period ended December 31, 2009:

05950NBU1	\$ 1,515,025	\$ 657,848	\$ 857,177	\$ 657,848	\$ 1,148,252	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
32056FAG7	302,352	72,289	230,063	72,289	62,926	9/30/2009
40432BBH1	553,261	171,089	382,172	171,089	151,855	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	\$ 12,057,926	\$ 9,421,004	\$ 2,636,922	\$ 9,421,004	\$ 7,157,585	

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
\$ (1,053,239)	\$ 56,349,832	\$ (29,808,108)	\$ 159,596,866

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

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31,2012

	Level 1		Level 2		Level 3		Total	
Assets at fair value								
Bonds								
U.S. governments	\$	-	\$	-	\$	-	\$	-
Issue obligation		-		-		-		-
RMBS		-		-		7,410,902		7,410,902
CMBS		-		-		25,371		25,371
Hybrid securities		-		-		-		-
Parent, subsidiaries and affiliates		-		-		-		-
Total bonds	\$	-	\$	-	\$	7,436,273	\$	7,436,273
Preferred stock								
Industrial and miscellaneous	\$	-	\$	711	\$	-	\$	711
Parent, subsidiaries and affiliates		-		-		-		-
Total preferred stock	\$	-	\$	711	\$	-	\$	711
Common stock								
Industrial and miscellaneous	\$	170,869,040	\$	-	\$	-	\$	170,869,040
Parent, subsidiaries and affiliates		-		-		-		-
Mutual funds		-		-		-		-
Total common stock	\$	170,869,040	\$	-	\$	-	\$	170,869,040
Derivative assets								
Interest rate contracts	\$	-	\$	-	\$	-	\$	-
Options, purchased		-		-		-		-
Foreign exchange contracts		-		-		-		-
Credit contracts		-		-		-		-
Credit default Swaps		-		-		-		-
Commodity futures contracts		-		-		-		-
Commodity forward contracts		-		-		-		-
Total derivative assets	\$	-	\$	-	\$	-	\$	-
Separate account assets*	\$	575,126,792	\$	-	\$	6,157,573	\$	581,284,365
Total assets at fair value	\$	745,995,832	\$	711	\$	13,593,846	\$	759,590,389
Liabilities at fair value								
Derivative liabilities	\$	-	\$	-	\$	(343,897)	\$	(343,897)
Total liabilities at fair value	\$	-	\$	-	\$	(343,897)	\$	(343,897)

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

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

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

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
RMBS	\$ 8,238,426	\$ 339	\$ -	\$ -	\$ (549,953)	\$ (277,910)	\$ 7,410,902
CMBS	27,090	-	-	-	4,680	(6,399)	25,371
Separate account assets	6,025,895	-	-	-	379,184	(247,506)	6,157,573
Derivative liabilities	(137,252)	-	-	90,864	(225,320)	(72,189)	(343,897)
Total	\$ 14,154,159	\$ 339	\$ -	\$ 90,864	\$ (391,409)	\$ (604,004)	\$13,249,949

Gross purchases, Issuances, Sales, and Settlements

	Purchases	Issuances	Sales	Settlements	Net purchases, Issuances, Sales, & Settlements
RMBS	\$ -	\$ -	\$ -	\$ (277,910)	\$ (277,910)
CMBS	-	-	-	(6,399)	(6,399)
Separate account assets	-	-	-	(247,506)	(247,506)
Derivative liabilities	-	(237,977)	-	165,788	(72,189)
Total	\$ -	\$ (237,977)	\$ -	\$ (366,027)	\$ (604,004)

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

(4) As of March 31, 2012, investments in Level 3 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. To measure fair value, the Company used an internal fair value model to estimate future cash flows and then discounts the expected future cash flows using the current market rates applicable to the coupon rate, credit risk, and weighted-average-life of the investments. The internal fair value model uses both market-based data and data specific to the underlying loans of each security in determining assumptions for default probabilities, loss severities and prepayment speeds to determine the estimated future cash flows for each security.

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

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

Assets held in separate accounts carried at fair value include mutual funds, RMBS (with an initial NAIC rating of 6) and credit default swaps. The fair values of these assets have been determined using the same aforementioned methodologies as for common stock, RMBS and credit default swaps, respectively.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 2,696,248,310	\$ 2,503,187,034	\$ 1,051,236	\$ 2,317,757,390	\$ 377,439,684	\$ -
Common stocks, unaffiliated	170,869,040	170,869,040	170,869,040	-	-	-
Preferred stock	711	711	-	711	-	-
Mortgage loans	47,548,682	44,067,026	-	-	47,548,682	-
Cash, cash equivalents and short-term investments	134,407,439	134,407,439	134,407,439	-	-	-
Securities lending reinvested collateral assets	31,097,844	30,727,874	31,097,844	-	-	-
Separate account assets	2,767,904,529	2,620,946,328	578,737,950	1,967,508,573	221,658,006	-
Derivative liabilities	\$ (343,897)	\$ (343,897)	\$ -	\$ -	\$ (343,897)	\$ -

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

Debt Securities

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

- 21. Other Items. No change.
- 22. Events Subsequent. No change.
- 23. Reinsurance. No change.
- 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.
- 25. Change in Incurred Losses and Loss Adjustment Expenses. No change.
- 26. Intercompany Pooling Arrangements. No change.
- 27. Structured Settlements. No change.

NOTES TO FINANCIAL STATEMENTS

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

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

Yes [☐] No [☒]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [☐] No [☐] N/A [☒]

If yes, attach an explanation.
- 6.1

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

12/31/2007
- 6.2

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

12/31/2007
- 6.3

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

12/18/2008
- 6.4

By what department or departments?

Ohio Department of Insurance
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☒] No [☐]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [] No [X]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

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

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

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$272,523,777 | \$281,956,527 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$272,523,777 | \$281,956,527 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [] No [X]
- If no, attach a description with this statement.

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

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

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

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

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

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202
112245	MILLIMAN	1301 FIFTH AVE, SUITE 3800, SEATTLE, WA 98101-2605

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

44,067,026

1.14

Total Mortgages in Good Standing

\$

44,067,026

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

44,067,026

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

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

\$

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
Active Status			Life Insurance Premiums	Annuity Considerations					
1.	Alabama	AL	L	5,764	407,609	0	0	413,373	246,889
2.	Alaska	AK	L	1,751	55,923	0	0	57,674	
3.	Arizona	AZ	L	4,551	2,025,806	0	0	2,030,357	478,881
4.	Arkansas	AR	L	982	156,000	0	0	156,982	
5.	California	CA	L	8,050	4,107,207	0	0	4,115,257	142,935
6.	Colorado	CO	L	2,381	684,313	0	0	686,694	
7.	Connecticut	CT	L	30	5,364,845	0	0	5,364,875	378,042
8.	Delaware	DE	L	0	13,000	0	0	13,000	
9.	District of Columbia	DC	L	0	0	0	0	0	
10.	Florida	FL	L	6,877	5,967,814	0	0	5,974,691	384,775
11.	Georgia	GA	L	4,591	1,870,764	0	0	1,875,355	256,864
12.	Hawaii	HI	L	26	1,113,693	0	0	1,113,719	
13.	Idaho	ID	L	45	109,912	0	0	109,957	
14.	Illinois	IL	L	15,669	4,258,320	0	0	4,273,989	729,396
15.	Indiana	IN	L	1,589	3,803,690	0	0	3,805,279	547,883
16.	Iowa	IA	L	14,548	480,662	0	0	495,210	
17.	Kansas	KS	L	1,803	716,209	0	0	718,012	
18.	Kentucky	KY	L	688	1,865,089	0	0	1,865,777	46,854
19.	Louisiana	LA	L	0	392,245	0	0	392,245	187,618
20.	Maine	ME	N	217	200,000	0	0	200,217	
21.	Maryland	MD	L	13,188	829,762	0	0	842,950	260,164
22.	Massachusetts	MA	L	105	3,144,717	0	0	3,144,822	419,235
23.	Michigan	MI	L	740	2,220,739	0	0	2,221,479	139,398
24.	Minnesota	MN	L	16,301	1,878,001	0	0	1,894,302	
25.	Mississippi	MS	L	2,808	1,390,261	0	0	1,393,069	47,000
26.	Missouri	MO	L	3,540	1,518,112	0	0	1,521,652	
27.	Montana	MT	L	70	5,000	0	0	5,070	
28.	Nebraska	NE	L	2,066	331,026	0	0	333,092	80,899
29.	Nevada	NV	L	590	543,832	0	0	544,422	
30.	New Hampshire	NH	N	0	500	0	0	500	
31.	New Jersey	NJ	L	259	4,557,665	0	0	4,557,924	900,469
32.	New Mexico	NM	L	4,780	205,549	0	0	210,329	
33.	New York	NY	N	0	977,377	0	0	977,377	
34.	North Carolina	NC	L	53	2,885,223	0	0	2,885,276	250,000
35.	North Dakota	ND	L	0	8,166	0	0	8,166	
36.	Ohio	OH	L	35,843	5,524,503	0	0	5,560,346	235,709
37.	Oklahoma	OK	L	2,349	1,035,881	0	0	1,038,230	
38.	Oregon	OR	L	1,466	734,559	0	0	736,025	
39.	Pennsylvania	PA	L	8,222	9,151,646	0	0	9,159,868	229,362
40.	Rhode Island	RI	L	0	1,604,020	0	0	1,604,020	
41.	South Carolina	SC	L	9,800	1,062,747	0	0	1,072,547	
42.	South Dakota	SD	L	1,078	86,886	0	0	87,964	
43.	Tennessee	TN	L	1,721	1,310,904	0	0	1,312,625	
44.	Texas	TX	L	3,480	5,845,766	0	0	5,849,246	812,651
45.	Utah	UT	L	0	47,565	0	0	47,565	
46.	Vermont	VT	N	0	0	0	0	0	
47.	Virginia	VA	L	906	2,433,337	0	0	2,434,243	
48.	Washington	WA	L	1,192	478,989	0	0	480,181	
49.	West Virginia	WV	L	854	361,274	0	0	362,128	
50.	Wisconsin	WI	L	1,454	2,673,457	0	0	2,674,911	837,782
51.	Wyoming	WY	L	0	30,710	0	0	30,710	
52.	American Samoa	AS	N					0	
53.	Guam	GU	N					0	
54.	Puerto Rico	PR	N					0	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CN	N					0	
58.	Aggregate Other Aliens	OT	XXX	113	60,547	0	0	60,660	0
59.	Subtotal	(a) 47		182,540	86,531,822	0	0	86,714,362	7,612,806
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		182,540	86,531,822	0	0	86,714,362	7,612,806
96.	Plus Reinsurance Assumed	XXX		27,779	0	0	0	27,779	
97.	Totals (All Business)	XXX		210,319	86,531,822	0	0	86,742,141	7,612,806
98.	Less Reinsurance Ceded	XXX		2,354,518	28,112	0	0	2,382,630	
99.	Totals (All Business) less Reinsurance Ceded	XXX		(2,144,199)	86,503,710	0	0	84,359,511	7,612,806
DETAILS OF WRITE-INS									
5801.	Other Foreign	XXX		113	60,547			60,660	
5802.	.....	XXX						0	
5803.	.....	XXX						0	
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX		113	60,547	0	0	60,660	0
9401.	.....	XXX						0	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

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

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

SCHEDULE Y
PART 1 – ORGANIZATIONAL CHART

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors Insurance Profillment Solutions, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325					OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	JA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0836 ...	Western-Southern Group .....	...00000	31-1328371 ....	.....	.....	.....	IFS Financial Services, Inc .....	...OH.....	.....NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	31-1334221 ....	.....	.....	.....	W&S Financial Group Distributors Inc .....	...OH.....	.....NIA.....	IFS Financial Services, Inc	Ownership.....	..99.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	31-1334223 ....	.....	.....	.....	IFS Agency Services Inc .....	...OH.....	.....NIA.....	IFS Financial Services, Inc	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	47-6046379 ....	.....	.....	.....	Touchstone Securities, Inc .....	...NE.....	.....NIA.....	IFS Financial Services, Inc	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	31-1394672 ....	.....	.....	.....	Touchstone Advisors Inc .....	...OH.....	.....NIA.....	IFS Financial Services, Inc	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...99937	31-1191427 ....	.....	.....	.....	Columbus Life Insurance Co .....	...OH.....	.....JA.....	The Western and Southern Life Ins Co	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	31-1702203 ....	.....	.....	.....	Fort Washington High Yield Invt LLC ..	...OH.....	.....NIA.....	Columbus Life Insurance Co	Ownership.....	..32.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	52-2206041 ....	.....	.....	.....	Fort Washington PE Invest II LP .....	...OH.....	.....NIA.....	Columbus Life Insurance Co	Management.....	..8.020	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	04-3514962 ....	.....	.....	.....	Boston Cap Corp Tax Credit Fund XVI ..	...MA.....	.....NIA.....	Columbus Life Insurance Co	Ownership.....	..37.750	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...00000	23-1691523 ....	.....	.....	.....	Capital Analyst Inc .....	...OH.....	.....NIA.....	Columbus Life Insurance Co	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...74780	86-0214103 ....	.....	.....	.....	Integrity Life Insurance Co .....	...OH.....	.....	The Western and Southern Life Ins Co	Ownership.....	..100.000	WS Mutual Holding Co .....	.....
...0836 ...	Western-Southern Group .....	...75264	16-0958252 ....	.....	.....	.....	National Integrity Life Insurance Co ..	...NY.....	.....DS.....	Integrity Life Insurance Co	Ownership.....	..100.000	WS Mutual Holding Co .....	.....

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

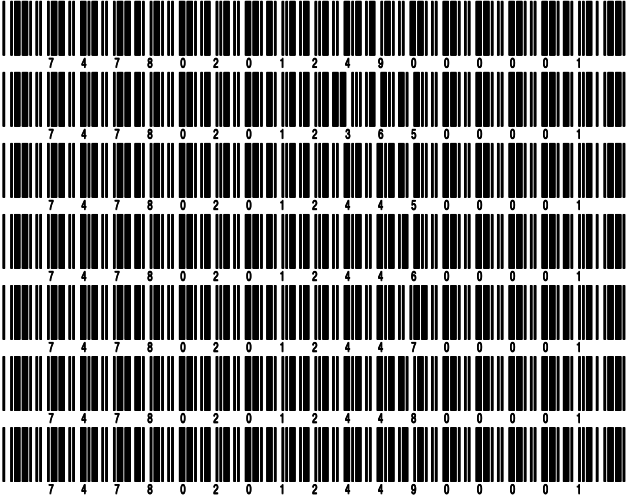
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
2704.	Reserve Adjustment Assumed	(19,052)	(63,568)	(183,254)
2705.	Miscellaneous Expense	86	(8,946)	(2,633)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(18,966)	(72,514)	(185,887)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	44,342,336	60,527,706
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		9,850,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	275,312	25,181,591
8. Deduct amortization of premium and mortgage interest points and commitment fees		407,026
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		446,753
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	44,067,024	44,342,336
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	44,067,024	44,342,336
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	44,067,024	44,342,336

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	57,819,450	55,030,370
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,639,895	9,135,224
2.2 Additional investment made after acquisition	2,100,678	8,491,519
3. Capitalized deferred interest and other		0
4. Accrual of discount	9	36
5. Unrealized valuation increase (decrease)	1,604,723	(3,637,271)
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	2,576,948	11,198,975
8. Deduct amortization of premium and depreciation	380	1,453
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	64,587,427	57,819,450
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	64,587,427	57,819,450

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,880,967,617	2,794,761,058
2. Cost of bonds and stocks acquired	163,069,034	761,954,598
3. Accrual of discount	1,503,122	7,242,302
4. Unrealized valuation increase (decrease)	20,663,207	3,434,263
5. Total gain (loss) on disposals	4,648,539	22,266,171
6. Deduct consideration for bonds and stocks disposed of	113,752,053	694,939,795
7. Deduct amortization of premium	1,086,151	3,359,557
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		10,391,423
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,956,013,315	2,880,967,617
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,956,013,315	2,880,967,617

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,644,992,472	272,761,585	297,680,089	105,279,857	1,725,353,825			1,644,992,472
2. Class 2 (a)	618,802,516	1,709,521,124	1,601,659,470	(127,981,975)	598,682,195			618,802,516
3. Class 3 (a)	128,912,728	4,315,722	3,320,597	23,956,209	153,864,062			128,912,728
4. Class 4 (a)	134,870,838	11,221,848	11,329,613	(1,247,822)	133,515,251			134,870,838
5. Class 5 (a)	25,292,497		2,807,506	706,019	23,191,010			25,292,497
6. Class 6 (a)	4,744,487		63,108	(897,023)	3,784,356			4,744,487
7. Total Bonds	2,557,615,538	1,997,820,279	1,916,860,383	(184,735)	2,638,390,699	0	0	2,557,615,538
PREFERRED STOCK								
8. Class 1	0				0			0
9. Class 2	0				0			0
10. Class 3	0				0			0
11. Class 4	0	4,938		(4,227)	711			0
12. Class 5	0				0			0
13. Class 6	0				0			0
14. Total Preferred Stock	0	4,938	0	(4,227)	711	0	0	0
15. Total Bonds and Preferred Stock	2,557,615,538	1,997,825,217	1,916,860,383	(188,962)	2,638,391,410	0	0	2,557,615,538

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$135,203,662 ; NAIC 2 \$; NAIC 3 \$;
NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	28,579,842	XXX	28,686,160	149,783	50,638

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	105,986,796	147,130,256
2. Cost of short-term investments acquired	173,366,213	982,650,809
3. Accrual of discount	1,187	5,336
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(8,800)
6. Deduct consideration received on disposals	250,719,754	1,023,701,659
7. Deduct amortization of premium	54,600	89,146
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)	28,579,842	105,986,796
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	28,579,842	105,986,796

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(137,252)
2.	Cost Paid/(Consideration Received) on additions	(237,977)
3.	Unrealized Valuation increase/(decrease)	(225,320)
4.	Total gain (loss) on termination recognized	90,863
5.	Considerations received/(paid) on terminations	(165,788)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(343,898)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(343,898)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year	(327,650)
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	(110,526)
3.1	Change in variation margin on open contracts	70,530
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
	Change in amount recognized	
3.23	Section 1, Column 16, current year to date minus	(41,545)
3.24	Section 1, Column 16, prior year	(112,075)
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Variation margin on terminated contracts during the year	(603,936)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(603,936)
4.3	Subtotal (Line 4.1 minus Line 4.2)	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Recognized	0
	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)	(438,176)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(438,176)

SCHEDULE DB - PART C - SECTION 1

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

[illegible]

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	2,543,498							1	2,543,498
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	5,367	XXX		XXX		XXX		XXX	5,367
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	1	2,548,865	0	0	0	0	0	0	1	2,548,865

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(343,898)
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2)	(343,898)
4.	Part D, Column 5	0
5.	Part D, Column 6	(343,898)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(343,898)
8.	Part B, Section 1, Column 13	(41,545)
9.	Total (Line 7 plus Line 8)	(385,443)
10.	Part D, Column 8	515
11.	Part D, Column 9	(385,958)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	1,000,000
14.	Part B, Section 1, Column 19	438,177
15.	Part D, Column 11	1,438,177
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	39,584,454
2. Cost of cash equivalents acquired	1,679,480,201	7,231,775,031
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	1,572,856,382	7,271,359,485
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)	106,623,819	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	106,623,819	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

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					
0009001	Santa Teresa	NM		11/07/2000		1,916,683	0	0	0	0	0	0	0	18,332	0	0	0
0009042	Garden City	ID		10/21/2005		3,352,364	0	0	0	0	0	0	0	25,185	0	0	0
0009044	Springville	UT		04/05/2006		3,626,396	0	0	0	0	0	0	0	24,871	0	0	0
0009046	Sacramento	CA		02/02/2007		10,185,725	0	0	0	0	0	0	0	59,923	0	0	0
0009047	Ocala	FL		10/19/2007		7,115,596	0	0	0	0	0	0	0	52,888	0	0	0
0009048	Naples	FL		03/04/2010		8,361,781	0	0	0	0	0	0	0	36,451	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,807,480	0	0	0	0	0	0	0	21,742	0	0	0
0009050	Houston	TX		09/28/2011		4,976,314	0	0	0	0	0	0	0	35,919	0	0	0
0299999. Mortgages with partial repayments						44,342,339	0	0	0	0	0	0	0	275,311	0	0	0
0599999 - Totals						44,342,339	0	0	0	0	0	0	0	275,311	0	0	0

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	03/01/2012	37,374	0	0	0	0	0	0	37,374	37,374	0	0	0	0
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	02/24/2012	1,143,213	0	0	0	0	0	0	1,143,213	1,143,213	0	0	0	0
	NEIWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEIWSTONE CAPITAL PARTNERS LP	07/28/2006	01/26/2012	189,557	0	0	0	0	0	0	189,557	189,557	0	0	0	0
	NEIWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEIWSTONE CAPITAL PARTNERS II LP	03/15/2011	01/26/2012	54,286	0	0	0	0	0	0	54,286	54,286	0	0	0	0
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	03/21/2012	543,612	0	0	0	0	0	0	543,612	543,612	0	0	0	0
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	02/17/2012	608,907	0	0	0	0	0	0	608,907	608,907	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,576,949	0	0	0	0	0	0	2,576,949	2,576,949	0	0	0	0
3999999. Total - Unaffiliated							2,576,949	0	0	0	0	0	0	2,576,949	2,576,949	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							2,576,949	0	0	0	0	0	0	2,576,949	2,576,949	0	0	0	

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		.03/01/2012	Interest Capitalization		36,651	36,651	.0	1
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		.03/01/2012	Interest Capitalization		43,181	43,181	.0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		.03/01/2012	Interest Capitalization		9,361		.0	1
36230U-YF-0	G2 4.676% 09/01/46		.03/01/2012	Interest Capitalization		15,739	15,739	.0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		.03/01/2012	Interest Capitalization		10,181	10,181	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.03/01/2012	Interest Capitalization		11,649	11,649	.0	1
690353-SU-2	OPIC AgencyVAR 0.130% 06/15/17		.03/15/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	.0	1
0599999. Subtotal - Bonds - U.S. Governments									XXX
13606Y-CN-4	CANADIAN IMP BANK CD 1.030% 02/03/14	1	.02/01/2012	UBS WARBURG		3,000,000	3,000,000	.0	1FE
1099999. Subtotal - Bonds - All Other Governments									XXX
10620N-BT-4	BRAZOS STUDENT LOAN 1.741% Perpet.		.02/23/2012	SEAPORT GROUP LLC		4,203,125	5,000,000	3,401	1FE
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		.02/16/2012	JVB Financial		5,369,468	4,970,292	11,597	1
3137A1-N9-0	FHMS K008 A2 3.531% 06/25/20		.01/12/2012	KGS-ALPHA CAPITAL MARKETS		4,266,719	4,000,000	6,670	1
3137AK-KD-2	FHMS K705 X1 1.763% 09/25/18		.01/24/2012	CREDIT SUISSE FIRST BOSTON		2,266,271	.0	7,133	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		.03/01/2012	Interest Capitalization		23,974	23,974	.0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		.03/01/2012	Interest Capitalization		202,889	202,889	.0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.625% 02/16/44		.03/01/2012	Interest Capitalization		25,885	25,885	.0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.675% 11/16/42		.03/01/2012	Interest Capitalization		47,378	47,378	.0	1
47759K-AA-7	JUB PROPERTIES LLC OK REV VAR RATE NOTE 0.200% 01/01/36		.02/23/2012	STERN		3,625,000	3,625,000	.542	1FE
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		.03/28/2012	BMO CAPITAL MARKETS		10,000,000	10,000,000	1,311	1FE
97446A-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.210% 04/01/26		.01/26/2012	STERN		2,500,000	2,500,000	.342	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues									XXX
02108P-AA-9	Alprion LLC VRDN VRDN 0.200% 10/01/34		.03/07/2012	STERN		4,565,000	4,565,000	.150	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		.03/27/2012	CITIGROUP GLOBAL MKTS		6,343,689	5,415,000	60,127	1FE
039483-BE-1	ARCHER-DANIELS-MIDLAND 4.535% 03/26/42		.03/15/2012	Tax Free Exchange		1,953,617	2,024,000	43,090	1FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		.03/06/2012	Tax Free Exchange		201,472	195,000	3,839	4FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		.03/01/2012	Interest Capitalization		26,736	26,736	.0	3FM
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		.03/05/2012	J P MORGAN SEC HI-YIELD		326,000	326,000	.0	4FE
12667G-XQ-1	CIWALT 2005-30CB 1A6 5.500% 08/25/35		.03/01/2012	Interest Capitalization		39,746	39,746	.0	3FM
141781-AZ-7	CARGILL INC 3.250% 11/15/21		.02/15/2012	FTN FINANCIAL SECURITIES		1,522,005	1,500,000	13,948	1FE
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		.02/02/2012	Tax Free Exchange		318,000	318,000	3,425	4FE
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		.02/29/2012	GOLDMAN SACHS		135,000	135,000	.0	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		.02/29/2012	GOLDMAN SACHS		813,000	813,000	.0	4FE
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		.01/23/2012	CREDIT SUISSE FIRST BOSTON		1,195,270	1,000,000	23,471	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		.03/05/2012	BANK of AMERICA SEC		1,999,160	2,000,000	.0	2FE
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		.01/30/2012	CORTVIEW CAPITAL SECURITIES LL		515,290	500,000	1,299	2FE
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		.02/17/2012	Tax Free Exchange		1,999,850	2,000,000	22,978	2FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		.03/06/2012	BANK of AMERICA SEC		1,182,740	1,188,000	.0	3FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		.03/01/2012	Interest Capitalization		36,902	36,902	.0	2FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		.03/01/2012	Interest Capitalization		22,537		.0	1FM
36155W-AF-3	GCI INC 8.625% 11/15/19		.02/08/2012	STERNE AGEE LEACH		1,054,620	972,000	20,493	4FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		.01/27/2012	DEUTSCHE BANK		542,370	537,000	5,404	4FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		.02/23/2012	BB&T CAPITAL MARKETS		78,278	71,000	224	4FE
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		.02/28/2012	Tax Free Exchange		25,000	25,000	.387	4FE
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		.02/28/2012	Tax Free Exchange		90,000	90,000	1,186	4FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		.02/07/2012	CREDIT SUISSE FIRST BOSTON		313,645	298,000	9,902	4FE
488360-AG-3	KEMET CORP 10.500% 05/01/18		.03/22/2012	BANK of AMERICA SEC		563,370	534,000	22,740	4FE
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		.02/02/2012	BANK of AMERICA SEC		331,000	331,000	.0	3FE
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		.01/18/2012	PRINCERIDGE GROUP LLC		544,195	524,000	5,539	4FE
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		.02/03/2012	J P MORGAN SEC HI-YIELD		248,000	248,000	.0	3FE
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		.03/14/2012	Various		2,673,598	2,648,000	20,765	2FE
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		.01/10/2012	CORTVIEW CAPITAL SECURITIES LL		413,224	400,000	7,831	1FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		.02/28/2012	Tax Free Exchange		500,000	500,000	11,266	4FE
637432-MQ-5	NATIONAL RURAL UTILITY 3.050% 02/15/22		.01/26/2012	RBS GREENWICH CAPITAL		1,694,152	1,700,000	.0	1FE
713448-BR-8	PEPSICO INC 3.125% 11/01/20		.03/15/2012	RBC/DAIN		1,019,470	1,000,000	12,066	1FE
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		.03/07/2012	J P MORGAN SEC FIXED INC		1,995,260	2,000,000	.0	2FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		.03/23/2012	J P MORGAN SEC HI-YIELD		703,000	703,000	.0	4FE
742718-DX-4	PROCTER & GAMBLE CO FRN 0.457% 02/06/14		.02/01/2012	CITIGROUP GLOBAL MKTS		3,200,000	3,200,000	.0	1FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		.02/08/2012	GLEACHER & CO SEC INC		204,670	194,000	2,894	4FE
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		.02/06/2012	Various		274,406	271,000	.0	4FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		.02/08/2012	J P MORGAN SEC HI-YIELD		1,092,500	1,000,000	23,500	3FE
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		.02/17/2012	Tax Free Exchange		305,864	308,000	.941	4FE
89233P-S5-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		.01/09/2012	CITIGROUP GLOBAL MKTS		4,991,750	5,000,000	.0	1FE

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
89233P-SW-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.750% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		3,000,000	3,000,000	0	1FE
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		03/14/2012	RBS CAPITAL		4,102,000	4,000,000	63,111	2FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY HI-YLD		55,000	55,000	0	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		268,830	261,000	0	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		383,640	376,000	0	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL		3,691,764	3,600,000	17,188	2FE
92276M-AX-3	VENTAS REALTY LP/CAP CRP 4.250% 03/01/22		02/01/2012	BANK of AMERICA SEC		2,976,420	3,000,000	0	2FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC HI-YIELD		843,000	843,000	0	4FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		2,165,000	2,165,000	41,406	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		01/31/2012	MORGAN STANLEY FIXED INC		3,164,700	3,000,000	31,990	1FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		02/02/2012	FTN FINANCIAL SECURITIES		1,486,838	1,250,000	36,328	1FE
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/16/2012	WELLS FARGO		3,029,841	3,000,000	786	1FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	03/29/2012	J P MORGAN SEC FIXED INC		999,430	1,000,000	0	1FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD		1,800,750	1,750,000	2,819	2FE
87971K-AJ-6	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC		340,765	323,000	6,864	4FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC		840,000	840,000	0	3FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	02/24/2012	Various		3,235,200	3,000,000	45,667	1FE
055451-AO-1	BHP FINANCE USA 2.875% 02/24/22	F	02/21/2012	J P MORGAN SEC FIXED INC		5,943,840	6,000,000	0	1FE
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	02/21/2012	BANK of AMERICA SEC		4,999,300	5,000,000	0	1FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		281,000	281,000	7,187	4FE
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		446,723	444,000	18,367	4FE
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	F	03/19/2012	BARCLAYS		2,035,280	2,000,000	27,222	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	03/15/2012	HONG KONG SHANGHAI BK		1,117,460	1,000,000	10,631	1FE
980236-AL-7	WOODSIDE FINANCE LTD 4.600% 05/10/21	F	01/25/2012	BARCLAYS		3,055,230	3,000,000	30,667	2FE
67219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	F	03/02/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
N7660*-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	03/23/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2FE
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						99,316,397	96,846,921	657,698	XXX
8399997. Total - Bonds - Part 3						144,973,868	140,369,101	688,694	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						144,973,868	140,369,101	688,694	XXX
685691-SO-3	ORCHARD SUPPLY HARIWARE CORP		01/03/2012	Spin Off	340.000	4,938	0.00	0	PAUZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,938	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						4,938	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						4,938	XXX	0	XXX
008073-10-8	AEROVIRONMENT INC		03/16/2012	Various	10,610.000	291,265	0	0	L
02913V-10-3	AMERICAN PUBLIC EDUCATION		03/09/2012	JEFFERIES & CO INC-EQ	2,965.000	116,697	0	0	L
032803-10-8	ANCESTRY.COM INC		03/28/2012	Various	23,810.000	571,339	0	0	U
043176-10-6	ARUBA NETWORKS INC		03/23/2012	Various	10,745.000	246,861	0	0	L
057665-20-0	BALCHEM CORP		03/02/2012	SIDOTI & CO LLC	10,675.000	295,595	0	0	U
089302-10-3	BIG LOTS INC		03/13/2012	ROBERT W. BAIRD	5,145.000	234,664	0	0	L
09180C-10-6	BJ'S RESTAURANTS INC		03/12/2012	Various	8,910.000	448,524	0	0	L
092270-10-0	BLACKBAUD INC		03/28/2012	Various	14,240.000	429,910	0	0	L
100557-10-7	BOSTON BEER COMPANY INC-A		03/07/2012	Various	2,963.000	290,860	0	0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC		03/26/2012	Various	21,765.000	770,372	0	0	L
127387-10-8	CADENCE DESIGN SYS INC		01/24/2012	JP MORGAN - EQ	4,625.000	49,591	0	0	L
156710-10-5	CERADYNE INC		03/30/2012	CITIGROUP GLOBAL-EQ	3,025.000	98,921	0	0	L
168615-10-2	CHICO'S FAS INC		03/14/2012	Various	16,450.000	251,894	0	0	L
179895-10-7	CLARCOR INC		03/06/2012	KNIGHT SECURITIES	1,910.000	94,293	0	0	L
19259P-30-0	COINSTAR INC		03/28/2012	PIPER JAFFRAY	4,545.000	288,003	0	0	L
210313-10-2	CONSTANT CONTACT INC		01/10/2012	CREDIT SUISSE FIRST BOSTON	2,295.000	51,632	0	0	L
23334L-10-2	DSW INC- A		03/12/2012	JEFFERIES & CO INC-EQ	2,105.000	115,720	0	0	U
237266-10-1	DARLING INTERNATIONAL INC		01/13/2012	Various	22,355.000	308,696	0	0	L
243537-10-7	DECKERS OUTDOOR CORP		03/13/2012	Various	8,249.000	646,942	0	0	L
29266S-10-6	ENDOLOGIX INC		03/30/2012	Various	26,827.000	365,674	0	0	L
296315-10-4	ESCO TECHNOLOGIES INC		01/10/2012	Morgan Stanley	3,035.000	90,276	0	0	L
30241L-10-9	FEI COMPANY		03/23/2012	Various	22,800.000	1,019,554	0	0	L
31787A-50-7	FINISAR CORPORATION		03/28/2012	WILLIAM BLAIR	4,965.000	99,330	0	0	L
343498-10-1	FLOWERS FOODS INC		01/13/2012	Various	22,735.000	435,634	0	0	L
34385P-10-8	FLUIDIGM CORP		03/12/2012	Various	6,200.000	99,930	0	0	L
349853-10-1	FORWARD AIR CORPORATION		03/30/2012	Various	9,535.000	350,516	0	0	L

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
458140-10-0	INTEL CORPORATION		.02/03/2012	BARCLAYS	97,400.000	2,606,697		.0	U
48123V-10-2	J2 GLOBAL INC		.03/13/2012	JEFFERIES & CO INC-EQ	1,635.000	49,156		.0	L
513847-10-3	LANCASTER COLONY CORP		.01/12/2012	KNIGHT CAPITAL-CSA-EQUITY	1,076.000	74,377		.0	L
535555-10-6	LINDSAY CORP		.03/16/2012	Various	14,261.000	884,841		.0	L
594901-10-0	MICROS SYSTEMS INC		.02/14/2012	KNIGHT CAPITAL-CSA-EQUITY	920.000	48,103		.0	L
595137-10-0	MICROSEMI CORP		.01/27/2012	STIFEL NICOLAUS & CO-EQ	2,375.000	47,083		.0	L
596278-10-1	MIDDLEBY CORP		.03/09/2012	Various	5,142.000	487,658		.0	L
62541B-10-1	MULTI-FINELINE ELECTRONIX IN		.03/23/2012	KNIGHT CAPITAL-CSA-EQUITY	1,610.000	44,922		.0	L
651587-10-7	NEWMARKET CORP		.03/28/2012	Various	3,647.000	731,141		.0	L
651718-50-4	NEWPARK RESOURCES INC		.02/01/2012	STEPHENS, INC-EQ	23,350.000	191,694		.0	L
67018T-10-5	NU SKIN ENTERPRISES INC - A		.03/29/2012	Various	8,265.000	471,793		.0	L
683399-10-9	ONYX PHARMACEUTICALS INC		.03/29/2012	Various	12,120.000	485,694		.0	L
685691-40-4	ORCHARD SUPPLY HARIWARE CORP		.01/03/2012	Spin Off	340.000	5,044		.0	L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		.03/30/2012	MERRILL LYNCH-ALGO	3,485.000	98,256		.0	L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		.03/30/2012	Various	5,715.000	410,278		.0	L
741511-10-9	PRICESMART INC		.01/11/2012	KEY BANC CAPITAL MARKETS	5,470.000	324,894		.0	L
74975N-10-5	RTI BIOLOGICS INC		.02/03/2012	LEERINK SWANN	12,775.000	50,663		.0	L
749941-10-0	RF MICRO DEVICES INC		.01/27/2012	Various	16,935.000	85,060		.0	L
768573-10-7	RIVERBED TECHNOLOGY INC		.03/19/2012	Various	7,687.000	212,604		.0	L
87157D-10-9	SYNAPTICS INC		.02/27/2012	Various	12,915.000	459,555		.0	L
885175-30-7	THORATEC CORP		.02/07/2012	LEERINK SWANN	3,160.000	98,069		.0	L
892356-10-6	TRACTOR SUPPLY COMPANY		.03/13/2012	Various	3,770.000	328,700		.0	L
899896-10-4	TUPPERWARE		.02/03/2012	Morgan Stanley	2,165.000	132,141		.0	L
92335C-10-6	VERA BRADLEY INC		.01/24/2012	PIPER JAFFRAY	2,690.000	93,435		.0	U
92857F-10-7	VOCERA COMMUNICATIONS INC		.03/30/2012	Various	20,160.000	412,438		.0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	.01/04/2012	CREDIT SUISSE FIRST BOSTON	5,500.000	181,958		.0	L
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	.01/09/2012	BNY CONVERG-SOFT	1,000.000	44,306		.0	L
G10082-14-0	ENERGY XXI BERMUDA	F	.03/16/2012	Various	22,250.000	849,644		.0	L
P8744Y-10-2	STEINER LEISURE LTD	F	.03/02/2012	Various	2,335.000	117,332		.0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,090,229	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						18,090,229	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						18,090,229	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						18,095,167	XXX	0	XXX
9999999 - Totals						163,069,035	XXX	688,694	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues5

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	.667	11/01/2012	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		8,113	8,113	8,757	.0	.0	(.646)	.0	(.646)	.0	8,113	.0	.0	.0	.62	11/22/2061	1
36230U-YF-0	G2 4.676% 09/01/46		02/01/2012	Paydown		.598	.598	.649	.0	.0	(.48)	.0	(.48)	.0	.598	.0	.0	.0	.5	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2012	Paydown		.36,536	.36,536	37,430	.0	.0	(.763)	.0	(.763)	.0	36,536	.0	.0	.0	.137	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						1,045,247	1,045,247	1,046,836	1,046,671	0	(1,457)	0	(1,457)	0	1,045,247	0	0	0	871	XXX	XXX
162296-AC-1	CHATOM ALA INDL DEV BRD REV UTILITIES		02/01/2012	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0	1,200,000	.0	.0	.0	4,500	08/01/2037	1FE
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2012	Paydown		164,511	164,511	167,698	.0	.0	(2,981)	.0	(2,981)	.0	164,511	.0	.0	.0	1,110	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2012	Paydown		314,651	314,651	321,706	.0	.0	(6,601)	.0	(6,601)	.0	314,651	.0	.0	.0	2,249	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2012	Paydown		87,251	87,251	92,759	.0	.0	(5,419)	.0	(5,419)	.0	87,251	.0	.0	.0	634	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2012	Paydown		110,005	110,005	116,949	.0	.0	(6,832)	.0	(6,832)	.0	110,005	.0	.0	.0	984	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2012	Paydown		70,275	70,275	67,991	.0	.0	2,219	.0	2,219	.0	70,275	.0	.0	.0	398	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2012	Paydown		2,203	2,203	2,292	.0	.0	(101)	.0	(101)	.0	2,203	.0	.0	.0	.36	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2012	Paydown		122	122	127	.0	.0	(3)	.0	(3)	.0	122	.0	.0	.0	.2	03/01/2021	1
31361W-SN-3	FNMA # 044053 9.500% 01/01/18		03/01/2012	Paydown		.4	.4	.4	.0	.0	.0	.0	.0	.0	.4	.0	.0	.0	.0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		03/01/2012	Paydown		.143	.143	.150	.0	.0	(.4)	.0	(.4)	.0	.143	.0	.0	.0	.2	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		03/01/2012	Paydown		29,815	29,815	32,210	.0	.0	(2,395)	.0	(2,395)	.0	29,815	.0	.0	.0	.99	05/25/2039	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2012	Paydown		58,630	58,630	59,643	.0	.0	(958)	.0	(958)	.0	58,630	.0	.0	.0	.611	10/01/2035	1
3138A0-PN-7	FNMA # 530629 2.527% 04/01/30		03/01/2012	Paydown		1,117	1,117	1,106	.0	.0	102	.0	102	.0	1,117	.0	.0	.0	.5	04/01/2030	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2012	Paydown		152,180	152,180	147,781	.0	.0	4,350	.0	4,350	.0	152,180	.0	.0	.0	.787	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		03/01/2012	Paydown		46,935	46,935	47,901	.0	.0	(966)	.0	(966)	.0	46,935	.0	.0	.0	.243	01/01/2027	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		03/01/2012	Paydown		55,580	55,580	55,596	.0	.0	.1	.0	.1	.0	55,580	.0	.0	.0	.891	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		03/01/2012	Paydown		201	201	203	.0	.0	(2)	.0	(2)	.0	201	.0	.0	.0	.2	07/01/2032	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2012	Paydown		91,411	91,411	88,311	.0	.0	1,641	.0	1,641	.0	91,411	.0	.0	.0	.688	06/25/2043	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2012	Paydown		78,754	78,754	77,941	.0	.0	784	.0	784	.0	78,754	.0	.0	.0	.533	08/01/2033	1
31412S-O3-6	FNMA # 933122 5.500% 01/01/38		03/01/2012	Paydown		1,039,167	1,039,167	1,053,364	.0	.0	(13,698)	.0	(13,698)	.0	1,039,167	.0	.0	.0	8,273	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2012	Paydown		316,126	316,126	329,957	.0	.0	(12,895)	.0	(12,895)	.0	316,126	.0	.0	.0	2,308	11/01/2023	1
31416X-LG-3	FNMA AB2126 3.000% 01/01/26		03/01/2012	Paydown		248,598	248,598	243,743	.0	.0	4,720	.0	4,720	.0	248,598	.0	.0	.0	1,318	01/01/2026	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		03/01/2012	Paydown		248,518	248,518	261,138	.0	.0	(12,395)	.0	(12,395)	.0	248,518	.0	.0	.0	1,496	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2012	Paydown		643,458	643,458	648,887	.0	.0	(5,099)	.0	(5,099)	.0	643,458	.0	.0	.0	4,036	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2012	Paydown		219,551	219,551	225,863	.0	.0	(5,906)	.0	(5,906)	.0	219,551	.0	.0	.0	1,672	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2012	Paydown		309,578	309,578	322,058	.0	.0	(12,120)	.0	(12,120)	.0	309,578	.0	.0	.0	2,274	01/01/2031	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2012	Paydown		195,488	195,488	206,424	.0	.0	(9,773)	.0	(9,773)	.0	195,488	.0	.0	.0	1,875	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2012	Paydown		345,415	345,415	350,974	.0	.0	(5,352)	.0	(5,352)	.0	345,415	.0	.0	.0	2,484	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2012	Paydown		281,144	281,144	285,976	.0	.0	(4,653)	.0	(4,653)	.0	281,144	.0	.0	.0	1,643	11/01/2025	1
353205-AV-9	FRANKLIN CNTY OH Rev 1.100% 03/09/12		03/09/2012	Maturity		500,000	500,000	500,985	.0	.0	(180)	.0	(180)	.0	500,000	.0	.0	.0	5,485	03/09/2012	1FE
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2012	Paydown		11,723	11,723	12,227	.0	.0	(463)	.0	(463)	.0	11,723	.0	.0	.0	.88	08/20/2026	1
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		02/10/2012	BMO CAPITAL MARKETS		15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	.0	15,000,000	.0	.0	.0	5,175	09/01/2050	1FE
677555-XH-2	OH ECON DEV REV OEBF 6.000% 12/01/13		03/01/2012	Redemption 100.0000		120,000	120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	.0	.0	1,800	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV OEBF 5.890% 12/01/21		03/01/2012	Redemption 100.0000		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	147	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OEBF OHIO ECON TXB BD 6.000% 06/01/17		03/01/2012	Redemption 100.0000		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	600	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV OEBF DEVELOPMENT 6.450% 06/01/24		03/01/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	806	06/01/2024	1FE
677555-ZQ-0	OH ECON DEV REV OEBF 6.000% 09/01/25		03/01/2012	Redemption 100.0000		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	375	09/01/2025	1FE
709163-GU-7	PENNSYLVANIA ST HIGHER ED 4.162% Perpet.		03/14/2012	Redemption 100.0000		100,000	100,000	99,981	99,981	.0	.19	.0	.19	.0	100,000	.0	.0	.0	.783	01/01/9999	1FE
834125-BF-2	SOLANO CA 9.150% 01/01/20		01/03/2012	Redemption 100.0000		170,000	170,000	170,000	170,000	.0	.0	.0	.0	.0	170,000	.0	.0	.0	7,778	01/01/2020	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						22,337,554	22,337,554	22,436,958	22,400,300	0	(94,960)	0	(94,960)	0	22,337,554	0	0	0	64,190	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2012	Paydown		89,194	89,194	76,930	80,304	.0	8,891	.0	8,891	.0	89,194	.0	.0	.0	.749	05/25/2033	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2012	Redemption 100.0000		337,843	337,843	317,325	322,121	.0	15,722	.0	15,722	.0	337,843	.0	.0	.0	.0	12/31/2025	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		03/01/2012	Paydown		17,218	17,218	12,319	12,238	.0	4,980	.0	4,980	.0	17,218	.0	.0	.0	194	04/25/2037	1FM

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
.02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2012	Paydown		68,858	68,858	62,565	62,561	.0	6,297	.0	6,297	.0	68,858	.0	.0	.0	706	09/25/2037	4FM
.02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2012	Paydown		15,721	15,721	15,674	15,657	.0	64	.0	64	.0	15,721	.0	.0	.0	120	09/25/2035	2FM
.031162-BD-1	AMGEN INC 3.450% 10/01/20		01/11/2012	WELLS FARGO		1,972,240	2,000,000	1,992,580	1,993,421	.0	29	.0	29	.0	1,993,449	.0	(21,209)	(21,209)	20,317	10/01/2020	2FE
.039483-BD-3	ARCHER-DANIELS-MIDLAND 4.535% 03/26/42		03/15/2012	Tax Free Exchange		1,953,617	2,024,000	1,953,121	1,953,400	.0	217	.0	217	.0	1,953,617	.0	.0	.0	43,090	03/26/2042	1FE
.045054-AA-1	ASSTEAD CAPITAL INC 9.000% 08/15/16		01/09/2012	DEUTSCHE BANK		228,628	218,000	219,960	218,795	.0	(8)	.0	(8)	.0	218,787	.0	9,840	9,840	8,012	08/15/2014	4FE
.04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		201,472	195,000	201,825	201,703	.0	(232)	.0	(232)	.0	201,472	.0	.0	.0	3,839	06/15/2016	4FE
.05348E-AK-5	AVALONBAY COMMUNITIES 5.500% 01/15/12 BLACKROCK CAPITAL FINANCIAL 97-R1 WAC		01/15/2012	Maturity		1,318,000	1,318,000	1,315,575	1,317,976	.0	24	.0	24	.0	1,318,000	.0	.0	.0	36,245	01/15/2012	2FE
.05535D-AM-6	1.856% 03/25/37		03/01/2012	Paydown		30,998	30,998	26,019	26,128	.0	4,869	.0	4,869	.0	30,998	.0	.0	.0	413	03/25/2037	4FM
.05946X-2B-8	BAFC 2005-8 4A6 5.500% 01/25/36		03/01/2012	Paydown		271,483	271,483	271,780	270,583	.0	900	.0	900	.0	271,483	.0	.0	.0	3,270	01/25/2036	1FM
.05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2012	Paydown		41,758	41,758	39,422	40,384	.0	1,374	.0	1,374	.0	41,758	.0	.0	.0	353	10/25/2034	1FM
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2012	Paydown		29,448	29,448	29,205	29,235	.0	214	.0	214	.0	29,448	.0	.0	.0	275	11/25/2035	1FM
.05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		03/01/2012	Paydown		246,906	246,906	248,147	246,613	.0	293	.0	293	.0	246,906	.0	.0	.0	1,355	11/10/2042	1FM
.05948X-CP-4	BOAMS 2003-3 1A6 5.500% 05/25/33		01/01/2012	Paydown		124	124	125	123	.0	.0	.0	.0	.0	124	.0	.0	.0	1	05/25/2033	1FM
.059497-AU-1	BACM 2007-1 A2 5.381% 01/15/49		03/01/2012	Paydown		1,439,319	1,439,319	1,442,187	1,436,366	.0	2,953	.0	2,953	.0	1,439,319	.0	.0	.0	17,557	01/15/2049	1FM
.05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2012	Paydown		66,578	66,578	54,011	58,467	.0	8,111	.0	8,111	.0	66,578	.0	.0	.0	536	07/25/2034	1FM
.05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2012	Paydown		24,898	24,898	24,369	24,589	.0	309	.0	309	.0	24,898	.0	.0	.0	211	12/25/2035	2FM
.05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		03/01/2012	Paydown		1	573,882	30,606	7,482	20,323	(5,098)	.0	15,225	.0	1	.0	.0	.0	7,875	09/25/2036	1FM
.05951F-AG-9	BAFC 2007-1 1A5 6.090% 01/25/37		03/01/2012	Paydown		13,964	26,843	27,131	14,366	12,710	(233)	.0	12,477	.0	13,964	.0	.0	.0	313	01/25/2037	1FM
.05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		03/01/2012	Paydown		10,327	10,327	9,429	9,742	.0	584	.0	584	.0	10,327	.0	.0	.0	155	03/25/2037	2FM
.07383F-E9-5	BSCMS 2004-PWR4 A2 5.286% 06/11/41		03/01/2012	Paydown		28,269	28,269	27,558	27,912	.0	357	.0	357	.0	28,269	.0	.0	.0	255	06/11/2041	1FM
.07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46 BOMBARDIER CAPITAL MTG. SEC. 1998-A B1		03/01/2012	Paydown		56,221	56,221	56,499	56,195	.0	26	.0	26	.0	56,221	.0	.0	.0	443	02/13/2046	1FM
.09774X-AG-7	7.430% 04/15/28		03/01/2012	Various		.0	423,238	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	4,583	04/15/2028	6FE
.12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		03/01/2012	Paydown		21,440	21,440	10,197	10,185	.0	11,254	.0	11,254	.0	21,440	.0	.0	.0	237	02/25/2037	5FM
.125581-FV-5	CIT GROUP INC 7.000% 05/01/15		01/23/2012	Call 100.0000 Redemption 100.0000		866	866	721	762	.0	2	.0	2	.0	764	.0	102	102	12	05/01/2015	4
.125581-FW-3	CIT GROUP INC 7.000% 05/01/16		03/09/2012	Redemption 100.0000		110	110	88	93	.0	17	.0	17	.0	110	.0	.0	.0	2	05/01/2016	4
.125581-FX-1	CIT GROUP INC 7.000% 05/01/17		03/09/2012			354	354	281	294	.0	60	.0	60	.0	354	.0	.0	.0	6	05/01/2017	4
.12628K-AF-9	CSAB 2006-3 A34 5.950% 11/25/36		03/01/2012	Paydown		38,670	38,670	31,444	31,432	.0	7,238	.0	7,238	.0	38,670	.0	.0	.0	393	11/25/2036	4FM
.126342-EP-5	5.211% 01/27/19		03/01/2012	Paydown		23,511	23,511	23,231	23,347	.0	163	.0	163	.0	23,511	.0	.0	.0	264	01/27/2019	2AM
.12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		03/01/2012	Paydown		23,188	23,188	21,643	21,642	.0	1,546	.0	1,546	.0	23,188	.0	.0	.0	224	10/25/2035	4FM
.12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2012	Paydown		20,554	20,554	20,143	20,282	.0	272	.0	272	.0	20,554	.0	.0	.0	178	08/25/2035	4FM
.12668A-MH-5	CIWALT 2005-49CB A3 5.500% 11/25/35		03/01/2012	Paydown		70,399	70,399	65,119	66,904	.0	3,494	.0	3,494	.0	70,399	.0	.0	.0	658	11/25/2035	1FM
.12668A-NW-1	CIWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2012	Paydown		31,854	31,854	31,844	31,793	.0	61	.0	61	.0	31,854	.0	.0	.0	280	10/25/2035	4FM
.12668G-AC-6	CIWL 2006-S9 A3 5.728% 11/25/35		03/01/2012	Paydown		34,571	34,571	26,429	28,119	.0	6,452	.0	6,452	.0	34,571	.0	.0	.0	339	11/25/2035	4FM
.12668X-AD-7	CIWL 2006-S8 A4 5.650% 03/25/36		03/01/2012	Paydown		81,533	81,533	56,438	53,294	.0	28,299	.0	28,299	.0	81,533	.0	.0	.0	794	03/25/2036	1FM
.126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		03/01/2012	Paydown		35,980	35,980	33,462	34,916	.0	1,065	.0	1,065	.0	35,980	.0	.0	.0	328	11/25/2035	1FM
.126694-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		03/01/2012	Paydown		211,284	211,284	209,897	210,389	.0	895	.0	895	.0	211,284	.0	.0	.0	1,934	11/25/2035	3FM
.12669E-T5-5	CIHL 2003-39 A19 5.000% 10/25/33		03/01/2012	Paydown		190,692	190,692	182,111	189,115	.0	1,577	.0	1,577	.0	190,692	.0	.0	.0	1,428	10/25/2033	1FM
.12669R-AE-7	CIWL 2007-S1 A5 6.018% 11/25/36		03/01/2012	Paydown		61,392	61,392	37,971	33,815	.0	27,577	.0	27,577	.0	61,392	.0	.0	.0	600	11/25/2036	1FM
.12670B-AE-9	CIWL 2007-S2 A5F 6.000% 03/25/37		03/01/2012	Paydown		68,383	68,383	50,982	50,586	.0	17,797	.0	17,797	.0	68,383	.0	.0	.0	665	03/25/2037	3FM
.13213P-AA-8	Cambrian VRDN 0.270% 02/01/31		03/01/2012	Redemption 100.0000		65,500	65,500	65,500	65,500	.0	.0	.0	.0	.0	65,500	.0	.0	.0	46	02/01/2031	1FE
.15132E-LC-0	CDMC 2005-1 A5 5.465% 02/18/35		03/01/2012	Paydown		102,990	102,990	102,926	102,810	.0	180	.0	180	.0	102,990	.0	.0	.0	891	02/18/2035	1FM
.17025T-BS-9	CIHL 2007-15 M 6.352% 09/25/37		03/02/2012	Paydown		2	1,049,545	902	.0	.0	2	.0	2	.0	.0	.0	.0	.0	.0	09/25/2037	1FM
.17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		318,000	318,000	318,000	318,000	.0	.0	.0	.0	.0	318,000	.0	.0	.0	3,425	06/15/2021	4FE
.173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2012	Paydown		10,131	10,131	7,050	6,429	619	3,083	.0	3,702	.0	10,131	.0	.0	.0	101	11/25/2036	6FM
.20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		03/01/2012	Paydown		398,499	398,499	383,182	397,209	.0	1,290	.0	1,290	.0	398,499	.0	.0	.0	2,981	10/15/2037	1FM
.205887-BE-1	CONAGRA FOODS INC 5.875% 04/15/14		03/22/2012	Various		6,014,715	5,500,000	5,573,235	5,535,980	.0	(3,275)	.0	(3,275)	.0	5,532,705	.0	482,010	482,010	139,694	04/15/2014	2FE
.210518-B8-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT J P MORGAN SEC HI-YIELD		4,078,040	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	78,040	78,040	30,622	10/15/2015	2
.21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		01/12/2012	Redemption 100.0000		151,498	154,000	154,403	154,382	.0	(2)	.0	(2)	.0	154,380	.0	(2,882)	(2,882)	1,458	06/01/2019	4FE
.221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2012			476,019	476,019	476,019	476,019	.0	.0	.0	.0	.0	476,019	.0	.0	.0	16,661	07/15/2026	4AM
.22540A-BT-4	CSFB 97-1R 1M5 7.885% 09/30/24		03/01/2012	Paydown		166	166	164	166	.0	.0	.0	.0	.0	166	.0	.0	.0	1	09/30/2024	1FM
.22540A-FY-9	CSFB 98-C1 E 7.340% 05/17/40		03/11/2012	Paydown		2,136,164	2,136,164	2,136,164	2,136,164	.0	.0	.0	.0	.0	2,136,164	.0	.0	.0	26,958	05/17/2040	1FM

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2012	Paydown		38,750	38,750	37,289	37,906	.0	.844	.0	.844	.0	38,750	.0	.0	.0	.336	06/25/2033	1FM
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		03/01/2012	Paydown		82,852	82,852	80,337	82,522	.0	.329	.0	.329	.0	82,852	.0	.0	.0	.613	01/15/2037	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		03/01/2012	Paydown		74,210	74,210	75,311	74,851	.0	(.642)	.0	(.642)	.0	74,210	.0	.0	.0	.875	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		03/01/2012	Paydown		319,038	319,038	316,708	317,979	.0	1,059	.0	1,059	.0	319,038	.0	.0	.0	2,781	08/15/2038	1FM
226566-AM-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/17/2012	Various		1,175,640	1,175,640	1,158,975	1,161,969	.0	.524	.0	.524	.0	1,162,493	.0	13,147	13,147	32,484	10/15/2020	5FE
22764L-AB-9	DR STRUCTURED FIN CORP 93-A2 7.430%		02/03/2012	Various		256,650	236,000	231,224	231,975	.0	.50	.0	.50	.0	232,025	.0	24,625	24,625	10,065	02/15/2018	4FE
232928-AB-7	DBUBS 2011-LC2A A1 3.527% 01/10/21		02/15/2012	Paydown		12,375	12,375	6,399	1,719	4,680	5,976	.0	10,656	.0	12,375	.0	.0	.0	.459	08/15/2018	6FE
23305X-AA-9	FTN FINANCIAL SECURITIES		03/01/2012	Paydown		122,941	122,941	124,165	124,086	.0	(1,146)	.0	(1,146)	.0	122,941	.0	.0	.0	.758	01/10/2021	1FM
240019-BQ-1	DAYTON POWER & LIGHT 5.125% 10/01/13		03/07/2012			5,315,350	5,000,000	5,138,000	5,056,773	.0	(6,160)	.0	(6,160)	.0	5,050,613	.0	264,737	264,737	114,601	10/01/2013	2FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		03/01/2012	Paydown		37,279	37,279	35,328	36,613	.0	.667	.0	.667	.0	37,279	.0	.0	.0	.372	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2012	Paydown		19,757	19,757	18,667	18,666	.0	1,090	.0	1,090	.0	19,757	.0	.0	.0	.153	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		03/01/2012	Paydown		14,278	33,959	17,074	12,595	12,595	1,212	.0	13,807	.0	14,278	.0	.0	.0	.399	10/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		03/01/2012	Paydown		67,555	58,267	55,795	67,555	.0	11,761	.0	11,761	.0	67,555	.0	.0	.0	.877	06/25/2036	1FM
268520-AA-1	EH HOLDING CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		90,000	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	.0	.0	1,186	06/15/2019	4FE
268520-AC-7	EH HOLDING CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.387	06/15/2021	4FE
281397-BB-4	EDUCATION LN ASSET BACKED 2003-2 2A13 1.690% Perpet.		01/11/2012	BANK OF NEW YORK Redemption 100.0000		2,534,000	2,800,000	2,800,000	2,800,000	.0	.0	.0	.0	.0	2,800,000	.0	(266,000)	(266,000)	.0	01/01/9999	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2012			67,390	67,390	67,390	67,390	.0	.0	.0	.0	.0	67,390	.0	.0	.0	1,575	01/19/2031	1FE
29266R-AA-6	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange Redemption 100.0000		1,999,850	2,000,000	1,999,840	1,999,840	.0	.2	.0	.2	.0	1,999,850	.0	.0	.0	22,978	05/19/2021	2FE
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		01/10/2012	Redemption 100.0000		238,800	238,800	238,800	238,800	.0	.0	.0	.0	.0	238,800	.0	.0	.0	9,062	07/10/2018	3FE
31331F-AU-5	FEDERAL EXPRESS CORP 7.500% 01/15/18		02/10/2012			1,219,825	1,219,825	1,345,095	1,275,981	.0	(56,157)	.0	(56,157)	.0	1,219,825	.0	.0	.0	51,617	01/15/2018	1FE
319963-AP-9	FIRST DATA CORP 9.875% 09/24/15		03/14/2012	DEUTSCHE BANK		86,860	86,000	78,095	80,994	.0	.233	.0	.233	.0	81,227	.0	5,633	5,633	3,987	09/24/2015	5FE
319963-AY-0	FIRST DATA CORP 8.250% 01/15/21		03/14/2012	DEUTSCHE BANK		367,104	377,000	351,553	352,292	.0	.373	.0	.373	.0	353,665	.0	13,438	13,438	21,081	01/15/2021	5FE
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		03/01/2012	Paydown		1,058,444	1,072,336	1,054,891	1,054,891	.0	3,553	.0	3,553	.0	1,058,444	.0	.0	.0	8,823	05/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2012	Paydown		44,803	44,803	44,775	44,695	.0	.107	.0	.107	.0	44,803	.0	.0	.0	.347	08/25/2035	4FM
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		03/01/2012	Paydown		19,816	19,816	18,767	19,816	.0	1,049	.0	1,049	.0	19,816	.0	.0	.0	.196	08/25/2036	1FM
337756-AB-6	FISHER COMMUNICATIONS INC 8.625% 09/15/14		01/16/2012	Call 101.4375 Redemption 0.0000		574,136	566,000	573,139	565,461	.0	(72)	.0	(72)	.0	565,389	.0	8,748	8,748	16,408	09/15/2014	4FE
361849-CB-6	GMACC 1997-C1 X 1.335% 07/15/27		03/01/2012			.1	.0	2,478	2,411	.0	.0	.0	.0	.0	2,411	.0	(2,410)	(2,410)	.328	07/15/2027	1AM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2012	Paydown		12,208	12,208	8,255	7,929	.295	3,985	.0	4,280	.0	12,208	.0	.0	.0	.168	01/25/2037	6FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.591% 01/25/45		03/25/2012	Paydown		84,811	84,811	74,421	74,265	.0	10,546	.0	10,546	.0	84,811	.0	.0	.0	.78	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2012	Paydown		28,875	28,875	29,741	29,566	.0	(.690)	.0	(.690)	.0	28,875	.0	.0	.0	.181	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2012	Redemption 100.0000		23,143	23,143	23,143	23,143	.0	.0	.0	.0	.0	23,143	.0	.0	.0	.225	01/15/2026	2
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		03/01/2012	Paydown		28,393	28,393	27,044	27,578	.0	.815	.0	.815	.0	28,393	.0	.0	.0	.247	04/25/2032	6FM
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		03/01/2012	Paydown		.1	357,032	5,521	4,368	.0	(1,066)	.0	(1,066)	.0	.1	.0	.0	.0	2,985	09/25/2037	1FM
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		03/01/2012	Paydown		11,481	11,481	1,862	1,854	.0	9,627	.0	9,627	.0	11,481	.0	.0	.0	.76	05/25/2036	1FM
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCERIDGE GROUP LLC		1,262,015	1,554,000	1,547,869	1,548,843	.0	.84	.0	.84	.0	1,548,927	.0	(286,912)	(286,912)	59,220	10/15/2016	4FE
45660L-GK-0	RAST 2006-A1 1A3 6.000% 04/25/36		03/01/2012	Paydown		136,908	191,863	169,095	169,058	.0	9,198	.0	9,198	.0	136,908	.0	.0	.0	2,393	04/25/2036	4FM
456652-AG-1	IRIJA 2007-A1 A7 6.000% 08/25/37		03/01/2012	Paydown		148,355	148,355	145,747	146,536	.0	1,819	.0	1,819	.0	148,355	.0	.0	.0	1,912	08/25/2037	4FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560%		01/25/36			23,111	23,111	23,110	23,067	.0	.44	.0	.44	.0	23,111	.0	.0	.0	.227	01/25/2036	3FM
464120-AC-1	IRIWE 2006-2 2A2 6.240% 02/25/36		03/01/2012	Paydown		149,259	149,259	148,959	109,122	39,534	.603	.0	.40,137	.0	1,614	.0	.0	.0	1,614	02/25/2036	2FM
464120-AE-7	IRIWE 2006-2 2A4 6.170% 02/25/36		03/01/2012	Paydown		24,233	24,233	23,667	23,673	.0	.560	.0	.560	.0	24,233	.0	.0	.0	.259	02/25/2036	5FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		03/01/2012	Paydown		86,568	86,568	90,463	88,216	.0	(1,648)	.0	(1,648)	.0	86,568	.0	.0	.0	.762	08/12/2040	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2012	Paydown		68,953	68,953	51,408	51,380	.0	17,573	.0	17,573	.0	68,953	.0	.0	.0	.651	07/25/2036	1FM
513075-AP-6	LAMAR MEDIA CORP 6.625% 08/15/15		02/27/2012	TENDER OFFER		428,797	418,000	388,691	403,429	.0	.396	.0	.396	.0	403,825	.0	24,972	24,972	13,620	08/15/2015	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2012	Paydown		89,241	136,348	124,304	124,024	.0	6,086	.0	6,086	.0	89,241	.0	.0	.0	1,590	11/25/2036	5FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2012	Paydown		15,272	25,699	25,247	16,493	8,678	.284	.0	8,962	.0	15,272	.0	.0	.0	.258	01/25/2037	1FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2012	Paydown		18,469	30,607	31,829	31,771	.0	(1,164)	.0	(1,164)	.0	18,469	.0	.0	.0	.428	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2012	Paydown		.1	32,403	26,027	10,486	15,487	.0	.0	15,487	.0	.1	.0	.0	.0	.472	11/25/2036	1FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		03/01/2012	Paydown		4,638	4,638	3,479	3,478	.0	1,161	.0	1,161	.0	4,638	.0	.0	.0	.50	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 5.971% 06/25/34		03/01/2012	Paydown		114,230	114,230	108,090	110,088	.0	4,142	.0	4,142	.0	114,230	.0	.0	.0	1,178	06/25/2034	5FM

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
.59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/15/2012	Redemption 100.0000		.92,000	.92,000	.92,000	.92,000	.0	.0	.0	.0	.0	.92,000	.0	.0	.0	2,609	08/01/2025	1FE
.61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		03/01/2012	Paydown		.82,742	.82,742	.83,224	.82,675	.0	.67	.0	.67	.0	.82,742	.0	.0	.0	.639	01/13/2041	1FM
.61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		.28,111	.28,111	.24,040	.22,995	.0	5,116	.0	5,116	.0	.28,111	.0	.0	.0	.287	10/25/2036	3FM
.61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2012	Paydown		.43,302	.43,302	.37,116	.36,845	.0	6,457	.0	6,457	.0	.43,302	.0	.0	.0	.413	01/25/2047	3FM
.626808-AA-7	MURRAY VRDN 0.240% 12/01/40		01/01/2012	Redemption 100.0000		.160,000	.160,000	.160,000	.160,000	.0	.0	.0	.0	.0	.160,000	.0	.0	.0	.0	12/01/2040	1FE
.629377-BQ-4	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		.500,000	.500,000	.500,000	.500,000	.0	.0	.0	.0	.0	.500,000	.0	.0	.0	.11,266	05/15/2021	3FE
.653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		03/15/2012	KEY BANC-MCDONALD		.1,592,115	.1,500,000	.1,500,000	.1,500,000	.0	.0	.0	.0	.0	.1,500,000	.0	.92,115	.92,115	.25,019	10/01/2014	1FE
.65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/03/2012	Redemption 100.0000		.376,000	.376,000	.376,000	.376,000	.0	.0	.0	.0	.0	.376,000	.0	.0	.0	.10,282	01/01/2018	1FE
.73932L-AA-1	POWER RECEIVABLES FIN 6.290% 01/01/12		01/01/2012	Redemption 100.0000		.82,986	.82,986	.82,962	.82,986	.0	.0	.0	.0	.0	.82,986	.0	.0	.0	.1,305	01/01/2012	2AM
.74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		03/01/2012	Paydown		.17,097	.30,862	.25,838	.25,831	.0	1,751	.0	1,751	.0	.17,097	.0	.0	.0	.402	06/01/2036	5FM
.75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2012	Paydown		.6,138	.6,138	.4,996	.4,882	.0	1,256	.0	1,256	.0	.6,138	.0	.0	.0	.59	04/25/2037	5FM
.759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		02/01/2012	Paydown		.48,776	.48,776	.48,775	.48,119	.0	.657	.0	.657	.0	.48,776	.0	.0	.0	.387	05/25/2036	4FM
.760985-PP-0	RAMP 2002-RS6 A16 4.922% 11/25/32		03/01/2012	Paydown		.107,910	.107,910	.98,738	.98,824	.0	9,086	.0	9,086	.0	.107,910	.0	.0	.0	.958	11/25/2032	5AM
.76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		03/01/2012	Paydown		.766	.766	.667	.669	.0	.97	.0	.97	.0	.766	.0	.0	.0	.11	09/25/2033	1FM
.761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2012	Paydown		.19,848	.19,848	.17,824	.17,801	.0	2,047	.0	2,047	.0	.19,848	.0	.0	.0	.132	03/25/2036	4FM
.76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2012	Paydown		.906,886	.906,886	.904,335	.903,019	.0	3,867	.0	3,867	.0	.906,886	.0	.0	.0	.8,215	11/25/2035	2FM
.785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		02/08/2012	Various		.201,275	.194,000	.193,739	.193,910	.0	.5	.0	.5	.0	.193,915	.0	.7,360	.7,360	.2,797	11/30/2013	4FE
.826338-AA-3	SIERRA LAND CO 0.240% 03/01/48		03/01/2012	Redemption 100.0000		.220,000	.220,000	.220,000	.220,000	.0	.0	.0	.0	.0	.220,000	.0	.0	.0	.142	03/01/2048	1FE
.86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2012	Paydown		.81,081	.81,081	.79,811	.80,340	.0	.741	.0	.741	.0	.81,081	.0	.0	.0	.576	08/25/2035	3FM
.86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2012	Paydown		.116,074	.116,074	.115,150	.115,246	.0	.829	.0	.829	.0	.116,074	.0	.0	.0	.1,061	10/25/2035	4FM
.87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		02/24/2012	DEUTSCHE BANK		.187,790	.187,790	.151,063	.158,467	.0	.554	.0	.554	.0	.187,790	.0	.28,768	.28,768	.9,708	07/01/2016	3FE
.87612B-AG-7	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/17/2012	Tax Free Exchange		.305,864	.308,000	.305,690	.305,842	.0	.22	.0	.22	.0	.305,864	.0	.0	.0	.11,529	02/01/2021	4FE
.87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/23/2012	BARCLAYS		.328,790	.308,000	.305,864	.305,864	.0	.6	.0	.6	.0	.305,870	.0	.22,920	.22,920	.1,588	02/01/2021	4FE
.88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2012	Redemption 100.0000		.68,630	.68,630	.68,630	.68,630	.0	.0	.0	.0	.0	.68,630	.0	.0	.0	.1,050	03/30/2024	2AM
.882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		.827,760	.827,000	.828,596	.828,465	.0	(4)	.0	(4)	.0	.828,461	.0	(100,701)	(100,701)	.30,991	08/15/2018	5FE
.89233P-4T-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		.2,600,000	.2,600,000	.2,600,000	.2,600,000	.0	.0	.0	.0	.0	.2,600,000	.0	.0	.0	.1,895	01/12/2012	1FE
.89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2012	Redemption 100.0000		.730,333	.730,333	.732,240	.731,386	.0	(1,053)	.0	(1,053)	.0	.730,333	.0	.0	.0	.22,056	01/31/2018	1FE
.91359P-AE-0	UNIVERSAL HOSPITAL SERV 4.121% 06/01/15		03/22/2012	WELLS FARGO		.518,295	.545,000	.457,800	.481,106	.0	3,804	.0	3,804	.0	.484,909	.0	.33,386	.33,386	.7,049	06/01/2015	4FE
.92839U-AE-7	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		.2,165,000	.2,165,000	.2,165,000	.2,165,000	.0	.0	.0	.0	.0	.2,165,000	.0	.0	.0	.41,406	04/15/2019	4FE
.92903P-AA-7	VORNADO DP LLC 2010-VND A1 2.970% 09/13/28		03/01/2012	Paydown		.64,475	.64,475	.64,475	.64,466	.0	.9	.0	.9	.0	.64,475	.0	.0	.0	.319	09/13/2028	1FM
.929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2012	Paydown		.77,021	.77,021	.64,312	.67,629	.0	9,391	.0	9,391	.0	.77,021	.0	.0	.0	.758	06/25/2033	1FM
.929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		03/01/2012	Paydown		.26,141	.26,141	.22,987	.24,683	.0	.1,457	.0	1,457	.0	.26,141	.0	.0	.0	.236	02/15/2041	1FM
.93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2012	Paydown		.18,243	.18,243	.18,098	.18,128	.0	.116	.0	.116	.0	.18,243	.0	.0	.0	.176	08/25/2035	4FM
.93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2012	Paydown		.26,526	.26,526	.25,231	.24,632	.0	1,893	.0	1,893	.0	.26,526	.0	.0	.0	.243	11/25/2035	3FM
.93934N-AK-1	WMALT 2006-5 10A5 6.000% 07/25/36		03/01/2012	Paydown		.17,758	.35,693	.30,056	.29,237	.0	2,591	.0	2,591	.0	.17,758	.0	.0	.0	.444	07/25/2036	4FM
.93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2012	Paydown		.37,001	.37,001	.30,092	.27,302	.0	9,699	.0	9,699	.0	.37,001	.0	.0	.0	.262	07/25/2036	3FM
.949772-AG-2	WFMS 2005-18 2A4 5.500% 12/25/35		03/01/2012	Paydown		.123,496	.123,496	.123,920	.123,085	.0	.411	.0	.411	.0	.123,496	.0	.0	.0	.1,129	12/25/2035	1FM
.94981S-AG-9	WFMS 2005-16 A4 5.750% 01/25/36		03/01/2012	Paydown		.262,650	.262,650	.258,300	.260,041	.0	2,609	.0	2,609	.0	.262,650	.0	.0	.0	.2,495	01/25/2036	2FM
.94982N-AC-8	WFMS 2005-4 A3 5.000% 04/25/35		03/01/2012	Paydown		.119,545	.119,545	.119,732	.119,226	.0	.318	.0	.318	.0	.119,545	.0	.0	.0	.1,176	04/25/2035	1FM
.94983L-AY-3	WFMS 2006-2 2A5 5.500% 03/25/36		03/01/2012	Paydown		.30,218	.30,218	.29,382	.29,697	.0	.521	.0	.521	.0	.30,218	.0	.0	.0	.356	03/25/2036	3FM
.94986B-AE-6	WFMS 2007-9 1A5 5.500% 07/25/37		03/23/2012	RBS GREENWICH CAPITAL		.1,950,000	.2,000,000	.1,875,000	.1,921,499	.0	2,890	.0	2,890	.0	.1,924,389	.0	.25,611	.25,611	.35,750	07/25/2037	1FM
.97180*-AM-0	WILMINGTON TR CO FEDERAL EXPRESS 10.600%		03/28/12	Redemption 100.0000		.460,805	.460,805	.460,805	.460,805	.0	.0	.0	.0	.0	.460,805	.0	.0	.0	.24,423	03/28/2012	2AM
.97180*-AN-8	WILMINGTON TR CO FEDERAL EXPRESS 10.600%		02/25/2012	Redemption 100.0000		.220,021	.220,021	.220,021	.220,021	.0	.0	.0	.0	.0	.220,021	.0	.0	.0	.11,661	02/25/2012	2AM
.15135U-AB-5	CENOVUS ENERGY INC 4.500% 09/15/14	A	03/07/2012	NATIONAL BANK OF CANADA		.1,084,930	.1,000,000	.1,012,294	.1,008,219	.0	(566)	.0	(566)	.0	.1,007,654	.0	.77,276	.77,276	.22,125	09/15/2014	2FE
.878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	03/19/2012	Call 100.0000		.1,238,000	.1,238,000	.1,451,369	.1,391,929	.0	(9,268)	.0	(9,268)	.0	.1,382,661	.0	(144,661)	(144,661)	.373,638	05/15/2014	2FE
.87971K-AG-2	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		.959,959	.895,000	.883,781	.884,809	.0	.130	.0	.130	.0	.884,939	.0	.75,020	.75,020	.17,713	12/15/2018	4FE

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)	
.89346D-AD-9	TRANSALTA CORP 4.750% 01/15/15	A	01/31/2012	NATIONAL BANK OF CANADA		1,077,550	1,000,000	1,015,160	1,009,486	.0	(260)	.0	(260)	.0	1,009,226	.0	68,324	68,324	26,125	01/15/2015	2FE	
.233048-AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	BANK of AMERICA SEC		1,051,280	1,000,000	929,580	952,444	.0	871	.0	871	.0	953,315	.0	97,965	97,965	15,417	11/15/2019	1FE	
.256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	02/08/2012	HONG KONG SHANGHAI BK		905,696	842,900	842,900	842,900	.0	.0	.0	.0	.0	842,900	.0	62,796	62,796	7,996	06/15/2019	1FE	
.45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		281,000	281,000	281,000	281,000	.0	.0	.0	.0	.0	281,000	.0	.0	.0	7,187	04/01/2019	4FE	
.63938N-AA-2	NAVIOS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		446,723	444,000	447,048	446,824	.0	(100)	.0	(100)	.0	446,723	.0	.0	.0	18,367	04/15/2017	4FE	
.92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	03/28/2012	TENDER OFFER		273,700	238,000	237,952	238,047	.0	(7)	.0	(7)	.0	238,040	.0	35,660	35,660	14,006	08/15/2015	3FE	
.980236-AD-5	WOODSIDE FINANCE LTD 5.000% 11/15/13	F	01/25/2012	CORTVIEW CAPITAL SECURITIES LL		3,157,980	3,000,000	2,938,560	2,983,168	.0	694	.0	694	.0	2,983,862	.0	174,118	174,118	31,250	11/15/2013	2FE	
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,977,543	69,852,105	67,131,173	66,620,068	114,921	245,401	0	360,322	0	67,075,706	0	901,836	901,836	1,580,473	XXX	XXX	
.055185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		1,732,063	80,000	1,774,000	1,794,267	.0	473	.0	473	.0	1,794,740	.0	(62,677)	(62,677)	29,375	05/03/2033	3FE	
.056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		03/06/2012	SEAPORT GROUP LLC		1,041,250	1,000,000	1,033,420	1,031,111	.0	(103)	.0	(103)	.0	1,031,008	.0	10,242	10,242	19,507	05/23/2036	4AM	
48999999. Subtotal - Bonds - Hybrid Securities						2,773,313	1,080,000	2,807,420	2,825,378	0	370	0	370	0	2,825,748	0	(52,435)	(52,435)	48,882	XXX	XXX	
83999997. Total - Bonds - Part 4						94,133,657	94,314,906	93,422,387	92,892,417	114,921	149,354	0	264,275	0	93,284,255	0	849,401	849,401	1,694,416	XXX	XXX	
83999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
83999999. Total - Bonds						94,133,657	94,314,906	93,422,387	92,892,417	114,921	149,354	0	264,275	0	93,284,255	0	849,401	849,401	1,694,416	XXX	XXX	
89999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
89999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
.004764-10-6	ACME PACKET INC		03/28/2012	Various	18,254,000	483,634		680,970	564,231	116,739	.0	.0	116,739	.0	680,970	.0	(197,336)	(197,336)	.0		L	
.008073-10-8	AEROVIRONMENT INC		01/17/2012	KNIGHT SECURITIES	3,060,000	90,004		98,515	96,298	2,216	.0	.0	2,216	.0	98,515	.0	(8,511)	(8,511)	.0		L	
.029429-10-7	AMERICAN SCIENCE & ENGINEER		03/30/2012	Various	5,583,000	377,240		411,925	380,258	31,667	.0	.0	31,667	.0	411,925	.0	(34,685)	(34,685)	1,407		L	
.03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/25/2012	Various	13,605,000	495,993		419,376	478,488	(59,112)	.0	.0	(59,112)	.0	419,376	.0	76,617	76,617	.0		L	
.04033V-20-3	ARIBA INC		02/22/2012	Various	21,596,000	607,965		296,946	606,416	(309,470)	.0	.0	(309,470)	.0	296,946	.0	311,019	311,019	.0		L	
.057665-20-0	BALCHEM CORP		02/02/2012	Various	5,850,000	229,265		141,694	237,159	(95,465)	.0	.0	(95,465)	.0	141,694	.0	87,571	87,571	1,053	U		
.089302-10-3	BIG LOTS INC		01/12/2012	JP MORGAN - EQ	8,605,000	323,904		245,308	324,925	(79,617)	.0	.0	(79,617)	.0	245,308	.0	78,595	78,595	.0		L	
.090616-10-1	BIOMARIN PHARMACEUTICAL INC		03/30/2012	Various	10,855,000	385,305		200,600	373,195	(172,595)	.0	.0	(172,595)	.0	200,600	.0	184,705	184,705	.0		L	
.09180C-10-6	BJ'S RESTAURANTS INC		02/16/2012	S. G. COWEN SECURITIES CORP.	3,745,000	201,166		159,343	169,723	(10,380)	.0	.0	(10,380)	.0	159,343	.0	41,823	41,823	.0		L	
.139594-10-5	CAPELLA EDUCATION CO		02/02/2012	Various	25,659,000	1,071,054		867,507	925,007	(57,500)	.0	.0	(57,500)	.0	867,507	.0	203,547	203,547	.0		L	
.149205-10-6	CATO CORP-CLASS A		03/13/2012	KNIGHT CAPITAL-CSA- EQUITY	2,530,000	70,126		62,351	61,226	1,125	.0	.0	1,125	.0	62,351	.0	7,775	7,775	1,164		L	
.156710-10-5	CERADYNE INC		02/27/2012	Various	12,630,000	410,475		433,132	338,231	94,900	.0	.0	94,900	.0	433,132	.0	(22,656)	(22,656)	.0		L	
.179895-10-7	CLARCOR INC		01/13/2012	KNIGHT SECURITIES	3,550,000	179,597		136,673	177,465	(40,791)	.0	.0	(40,791)	.0	136,673	.0	42,924	42,924	426		L	
.184496-10-7	CLEAN HARBORS INC		03/28/2012	Various	5,000,000	340,581		269,718	318,650	(48,932)	.0	.0	(48,932)	.0	269,718	.0	70,862	70,862	.0		L	
.19259P-30-0	COINSTAR INC		03/13/2012	STIFEL NICOLAUS & CO-EQ	13,135,000	814,815		533,845	599,481	(65,636)	.0	.0	(65,636)	.0	533,845	.0	280,970	280,970	.0		L	
.20564W-10-5	COMSCORE INC		01/18/2012	Various	2,470,000	54,611		45,322	52,364	(7,042)	.0	.0	(7,042)	.0	45,322	.0	9,288	9,288	.0		L	
.237266-10-1	DARLING INTERNATIONAL INC		03/07/2012	WILLIAM BLAIR	6,710,000	113,836		90,930	50,937	226	.0	.0	226	.0	90,930	.0	22,906	22,906	.0		L	
.243537-10-7	DECKERS OUTDOOR CORP		02/23/2012	JP MORGAN - EQ	1,305,000	117,969		88,070	66,804	(14,480)	.0	.0	(14,480)	.0	88,070	.0	29,899	29,899	.0		L	
.24702R-10-1	DELL INC		03/30/2012	BNV CONVERG-SOFT	30,979,000	514,584		493,848	453,223	40,626	.0	.0	40,626	.0	493,848	.0	20,735	20,735	.0		L	
.252131-10-7	DEXCOM INC		03/30/2012	JP MORGAN - EQ	4,670,000	48,380		52,126	43,478	8,648	.0	.0	8,648	.0	52,126	.0	(3,746)	(3,746)	.0		L	
.262037-10-4	DRILL-GUIP INC		03/15/2012	Various	2,845,000	192,300		198,798	187,258	11,540	.0	.0	11,540	.0	198,798	.0	(6,498)	(6,498)	.0		L	
.31787A-50-7	FINISAR CORPORATION		02/29/2012	Various	12,972,000	288,322		219,562	217,281	2,281	.0	.0	2,281	.0	219,562	.0	68,760	68,760	.0		L	
.343498-10-1	FLOWERS FOODS INC		03/29/2012	STIFEL NICOLAUS & CO-EQ	11,435,000	231,772		219,111	.0	.0	.0	.0	.0	.0	219,111	.0	12,661	12,661	1,715		L	
.37244C-10-1	GENOMIC HEALTH INC		03/30/2012	Various	16,916,000	518,148		341,566	429,497	(87,931)	.0	.0	(87,931)	.0	341,566	.0	176,582	176,582	.0		L	
.40425J-10-1	HMS HOLDINGS CORP		03/29/2012	Various	6,180,000	194,393		111,229	197,636	(86,408)	.0	.0	(86,408)	.0	111,229	.0	83,164	83,164	.0	U		
.443320-10-6	HUB GROUP INC-CL A		03/29/2012	Various	14,567,000	516,652		497,569	472,408	25,161	.0	.0	25,161	.0	497,569	.0	19,083	19,083	.0		L	
.45784P-10-1	INSULET CORP		03/30/2012	LEERINK SWANN	2,495,000	48,306		36,578	46,981	(10,403)	.0	.0	(10,403)	.0	36,578	.0	11,728	11,728	.0		L	
.458140-10-0	INTEL CORPORATION		02/17/2012	BARCLAYS	99,200,000	2,583,118		2,043,707	2,400,823	(362,388)	.0	.0	(362,388)	.0	2,043,707	.0	539,411	539,411	337	U		
.501889-20-8	LKQ CORP		02/15/2012	Various	23,526,000	751,321		458,221	707,662	(249,441)	.0	.0	(249,441)	.0	458,221	.0	293,100	293,100	.0		L	
.502160-10-4	LSB INDUSTRIES INC		03/06/2012	KNIGHT SECURITIES	5,010,000	188,063		147,554	140,430	7,123	.0	.0	7,123	.0	147,554	.0	40</					

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
.594901-10-0	MICROS SYSTEMS INC		01/25/2012	STIFEL NICOLAUS & CO-EQ	1,220,000	62,789		43,161	56,828	(13,667)	0	0	(13,667)	0	43,161	0	19,629	19,629	0		
.625418-10-1	MULTI-FINELINE ELECTRONIX IN		02/02/2012	Various	10,445,000	264,458		284,469	214,645	69,824	0	0	69,824	0	284,469	0	(20,012)	(20,012)	0		
.651718-50-4	NEWPARK RESOURCES INC		01/11/2012	KNIGHT SECURITIES	20,270,000	195,151		184,567	192,565	(7,998)	0	0	(7,998)	0	184,567	0	10,584	10,584	0		
.670200-30-5	NTELOS HOLDINGS CORP		03/29/2012	Various	14,844,000	320,584		371,535	302,521	69,015	0	0	69,015	0	371,535	0	(50,951)	(50,951)	6,245		
.674215-10-8	OASIS PETROLEUM INC		03/28/2012	Morgan Stanley	3,270,000	97,647		100,351	95,124	5,227	0	0	5,227	0	100,351	0	(2,704)	(2,704)	0		
.716748-10-8	PETROQUEST ENERGY INC		01/18/2012	Various	18,070,000	107,484		157,039	119,262	37,777	0	0	37,777	0	157,039	0	(49,555)	(49,555)	0		
.73172K-10-4	POLYCOM INC		01/12/2012	SIDOTI & CO LLC	2,275,000	38,742		35,413	37,083	(1,669)	0	0	(1,669)	0	35,413	0	3,329	3,329	0		
.736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		01/09/2012	KNIGHT SECURITIES	2,855,000	177,537		155,537	192,770	(37,232)	0	0	(37,232)	0	155,537	0	22,000	22,000	0		
.741511-10-9	PRICESMART INC		03/07/2012	ROBERT W. BAIRD	1,770,000	112,353		117,037	68,616	1,856	0	0	1,856	0	117,037	0	(4,684)	(4,684)	531		
.768573-10-7	RIVERBED TECHNOLOGY INC		01/27/2012	Various	8,159,000	194,085		99,788	191,737	(91,949)	0	0	(91,949)	0	99,788	0	94,297	94,297	0		
.795435-10-6	SALIX PHARMACEUTICALS LTD		03/28/2012	Morgan Stanley	1,860,000	96,818		54,041	89,001	(34,960)	0	0	(34,960)	0	54,041	0	42,777	42,777	0		
.812350-10-6	SEARS HOLDINGS CORP		02/23/2012	CREDIT SUISSE FIRST BOSTON	2,230,000	131,410		67,921	67,921	0	0	0	0	0	67,921	0	63,489	63,489	0		
.812350-10-6	SEARS HOLDINGS CORP		01/03/2012	Spin Off	0,000	9,982		9,982	9,982	0	0	0	0	0	9,982	0	0	0	0		
.87424N-10-4	TALEO CORP-CLASS A		03/08/2012	Various	25,925,000	1,185,494		608,206	1,003,038	(394,833)	0	0	(394,833)	0	608,206	0	577,288	577,288	0		
.885175-30-7	THORATEC CORP		03/30/2012	MERRILL LYNCH-ALGO	1,440,000	48,884		48,182	44,568	139	0	0	139	0	48,182	0	702	702	0		
.891092-10-8	TORO CO		03/16/2012	Various	4,075,000	273,910		217,313	247,190	(29,876)	0	0	(29,876)	0	217,313	0	56,597	56,597	897		
.896818-10-1	TRIUMPH GROUP INC		03/30/2012	Various	3,095,000	188,932		153,537	180,903	(27,366)	0	0	(27,366)	0	153,537	0	35,395	35,395	62		
.899896-10-4	TUPPERWARE		03/08/2012	ROBERT W. BAIRD	5,485,000	340,235		284,796	279,010	(24,732)	0	0	(24,732)	0	284,796	0	55,439	55,439	1,496		
.92335C-10-6	VERA BRADLEY INC		03/12/2012	Various	7,525,000	269,625		334,097	227,943	90,280	0	0	90,280	0	334,097	0	(64,471)	(64,471)	0		
.92342Y-10-9	VERIFONE HOLDINGS INC		03/05/2012	Morgan Stanley	2,135,000	99,663		45,691	75,835	(30,144)	0	0	(30,144)	0	45,691	0	53,972	53,972	0		
.929740-10-8	WABTEC CORP		02/29/2012	JP MORGAN - EQ	2,860,000	208,066		142,593	200,057	(57,464)	0	0	(57,464)	0	142,593	0	65,473	65,473	39		
.980745-10-3	WOODWARD GOVERNOR CO		01/20/2012	JP MORGAN - EQ	2,080,000	91,168		64,833	85,134	(20,301)	0	0	(20,301)	0	64,833	0	26,335	26,335	0		
.87971M-20-2	TELUIS CORPORATION	A	02/22/2012	KNIGHT CAPITAL-CSA-EQUITY	10,626,000	593,201		392,054	569,022	(176,968)	0	0	(176,968)	0	392,054	0	201,147	201,147	6,088		
.M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	01/25/2012	CANTOR FITZGERALD	1,350,000	41,812		32,049	43,862	(11,812)	0	0	(11,812)	0	32,049	0	9,762	9,762	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,618,404	XXX	15,819,265	17,572,654	(2,167,896)	0	0	(2,167,896)	0	15,819,265	0	3,799,135	3,799,135	23,215	XXX	XXX
9799997. Total - Common Stocks - Part 4						19,618,404	XXX	15,819,265	17,572,654	(2,167,896)	0	0	(2,167,896)	0	15,819,265	0	3,799,135	3,799,135	23,215	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						19,618,404	XXX	15,819,265	17,572,654	(2,167,896)	0	0	(2,167,896)	0	15,819,265	0	3,799,135	3,799,135	23,215	XXX	XXX
9899999. Total - Preferred and Common Stocks						19,618,404	XXX	15,819,265	17,572,654	(2,167,896)	0	0	(2,167,896)	0	15,819,265	0	3,799,135	3,799,135	23,215	XXX	XXX
9999999 - Totals						113,752,061	XXX	109,241,652	110,465,071	(2,052,975)	149,354	0	(1,903,621)	0	109,103,520	0	4,648,536	4,648,536	1,717,631	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US - CBOE	01/10/2012	04/21/2012	(200)	87.500			(45,799)		(45,200)		(45,200)	599						
ABBOTT LABS (COVERED CALL)	ABBOTT LABS 002824100	N/A		US - CBOE	02/21/2012	05/19/2012	(350)	57.500			(29,049)		(133,000)		(133,000)	(103,951)						
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US - CBOE	01/11/2012	04/21/2012	(55)	35.000			(8,635)		(275)		(275)	8,360						
CHEVRON CORP (COVERED CALL)	CHEVRON CORPORATION 166764100	N/A		US - CBOE	02/09/2012	06/16/2012	(145)	115.000			(17,066)		(8,265)		(8,265)	8,801						
GLAXOSMITHKLINE (COVERED CALL)	GLAXOSMITHKLINE PLC-ADR 37733W105	N/A		US - CBOE	02/23/2012	05/19/2012	(51)	45.840			(4,029)		(2,295)		(2,295)	1,734						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - CBOE	02/06/2012	04/21/2012	(974)	27.000			(96,424)		(133,438)		(133,438)	(37,014)						
JOHNSON & JOHNSON	JOHNSON & JOHNSON 478160104	N/A		US - CBOE	02/15/2012	04/21/2012	(38)	65.000			(3,840)		(4,978)		(4,978)	(1,138)						
MICROSOFT CORP (COVERED CALL)	MICROSOFT CORP 594918104	N/A		US - CBOE	01/11/2012	04/21/2012	(38)	28.000			(4,104)		(16,226)		(16,226)	(12,122)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(208,946)	0	(343,677)	XXX	(343,677)	(134,731)	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(208,946)	0	(343,677)	XXX	(343,677)	(134,731)	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	(208,946)	0	(343,677)	XXX	(343,677)	(134,731)	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	(208,946)	0	(343,677)	XXX	(343,677)	(134,731)	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
RSAT# 976657A85		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			531	(221)		(221)	1,937				1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	531	(221)	XXX	(221)	1,937	0	0	0	1,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	531	(221)	XXX	(221)	1,937	0	0	0	1,000,000	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	531	(221)	XXX	(221)	1,937	0	0	0	1,000,000	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	531	(221)	XXX	(221)	1,937	0	0	0	1,000,000	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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	531	(221)	XXX	(221)	1,937	0	0	0	1,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	(208,946)	0	(343,677)	XXX	(343,677)	(134,731)	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	(208,946)	531	(343,898)	XXX	(343,898)	(132,794)	0	0	0	1,000,000	XXX	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures													0	0	0	0	0	0	XXX
BLM2	(11)	(550)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/13/2012	1,536.1000	1,541.6000	(3,025)		(3,025)	(3,025)			123,588	100/112.1
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/22/2012	1,522.6000	1,541.6000	(950)		(950)	(950)			11,235	100/112.1
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/22/2012	1,522.7000	1,541.6000	(945)		(945)	(945)			11,235	100/112.1
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/13/2012	2,648.0000	2,750.7500	(2,055)		(2,055)	(2,055)			11,235	100/112.1
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/20/2012	2,715.7500	2,750.7500	(700)		(700)	(700)			11,235	100/112.1
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/21/2012	2,736.0000	2,750.7500	(295)		(295)	(295)			11,235	100/112.1
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/27/2012	2,776.5000	2,750.7500	515		515	515			11,235	100/112.1
R2M2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/13/2012	811.6000	827.7000	(3,220)		(3,220)	(3,220)			22,472	100/112.1
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/14/2012	819.5000	827.7000	(820)		(820)	(820)			11,235	100/112.1
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/20/2012	824.0000	827.7000	(370)		(370)	(370)			11,235	100/112.1
ESM2	(16)	(800)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/13/2012	1,366.9000	1,403.2500	(29,080)		(29,080)	(29,080)			179,765	100/112.1
ESM2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/15/2012	CME	03/20/2012	1,397.2500	1,403.2500	(600)		(600)	(600)			22,472	100/112.1
1349999. Subtotal - Short Futures - Hedging Other													(41,545)	0	(41,545)	(41,545)	0	438,177	XXX
1389999. Subtotal - Short Futures													(41,545)	0	(41,545)	(41,545)	0	438,177	XXX
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other													(41,545)	0	(41,545)	(41,545)	0	438,177	XXX
1419999. Subtotal - Replication													0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation													0	0	0	0	0	0	XXX
1439999. Subtotal - Other													0	0	0	0	0	0	XXX
1449999 - Totals													(41,545)	0	(41,545)	(41,545)	0	438,177	XXX

Broker Name		Net Cash Deposits
Goldman Sachs		(438,176)
Total Net Cash Deposits		(438,176)

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

STATEMENT AS OF MARCH 31, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
3128X1-EJ-2	4.25 FMINT 06-13 A			192,745	191,719	.04/02/2012
3128X2-TM-7	5.00 FMINT GB 07-14A			1,988,578	1,964,821	.04/02/2012
3128X3-L7-6	5.00 FMINT GB06-1476			1,714	1,709	.04/02/2012
312902-LX-5	FMZC 12/17/2029 A			3,519	3,450	.04/02/2012
31331G-DH-9	3.65 FCSB 12 BP			7,826	7,800	.04/02/2012
31331G-KF-5	2.50 FCSB 13 AK			15,640	15,414	.04/02/2012
31331J-3T-8	1.75 FCSB 15 BQ			4,088	4,031	.04/02/2012
31331J-FU-2	1.70 FCSB 13 AY			6,228	6,115	.04/02/2012
31331J-GC-1	2 1/8 FCSB 14 BX			4,047	3,973	.04/02/2012
31331V-GU-4	4 7/8 FCSB 15 Y			325,945	323,525	.04/02/2012
31331V-PY-6	4 7/8 FCSB 14 AB			13,337	13,367	.04/02/2012
31331V-XR-2	5.70 FCSB 27 C			123,565	123,444	.04/02/2012
31331X-3X-8	5.20 FCSB 22 P			415,262	407,650	.04/02/2012
31331X-S5-2	5.55 FCSB 17 AG			2,972	2,936	.04/02/2012
31331X-S5-2	5.16 FCSB 22 J			899,462	883,483	.04/02/2012
31331Y-3X-6	3.95 FCSB 12 BN			6,219	6,142	.04/02/2012
31331Y-AC-4	4.82 FCSB 12 BD			1,574	1,578	.04/02/2012
3133EA-DH-5	0.55 FCSB 15 CJ			4,177,165	4,098,023	.04/02/2012
3133EA-GF-9	2.41 FCSB 22 AC			15,581	15,298	.04/02/2012
3133EA-GR-3	3.24 FCSB 28 M			946,260	929,489	.04/02/2012
3134G2-T3-6	FMINT 12-16 T36			1,537,227	1,514,663	.04/02/2012
3134G3-QL-8	1.00 FMINT 14-15 L8			2,628,576	2,582,615	.04/02/2012
3134G3-KD-1	2.00 FMINT 14-19 D1			830,832	817,305	.04/02/2012
3134G3-LJ-7	0.95 FMINT 14-16 J7			799,526	784,903	.04/02/2012
3134G3-NQ-9	0.875 FMINT 14-16 Q9			611,086	599,646	.04/02/2012
3134G3-QL-7	1.00 FMINT 14-16 L7			239,136	234,604	.04/02/2012
31359M-4D-2	5.00 FNSM A 02/17			785,240	774,197	.04/02/2012
31359M-L8-4	6.00 FNSM A 16-36			33,069	33,175	.04/02/2012
31359M-QV-8	4.75 FNSM A 06-13			4,387,004	4,322,813	.04/02/2012
31359M-SL-8	4.375 FNSM A 06-13			183,640	181,578	.04/02/2012
31359M-W4-1	5.25 FNSM A 09/15/16			1,196,510	1,175,213	.04/02/2012
31359M-YQ-0	5.00 FNSM A 07-12			262,048	258,981	.04/02/2012
31359M-Z2-2	5.45 FNSM A 16-21			1,221,520	1,222,843	.04/02/2012
3137EA-AJ-8	5.125 FMINT GB 16 J8			3,283,464	3,282,701	.04/02/2012
3137EA-AM-1	5.00 FMINT GB 17 M1			128,733	126,877	.04/02/2012
31398A-AE-2	5.59 FNSM A 17-27			1,538,164	1,540,892	.04/02/2012
31398A-KA-9	5.355 FNSM A 08-17			2,164,282	2,154,809	.04/02/2012
761157-AA-4	8.125 RFBD 19 A			63,137	63,535	.04/02/2012
761157-AC-0	8.875 RFBD 30 B			3,084	3,098	.04/02/2012
761157-AD-8	8.875 RFBD 20 A			8,775	8,710	.04/02/2012
761157-AG-1	8.625 RFBD 21 A			41,064	40,748	.04/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				31,097,844	30,727,874	XXX
9999999 - Totals				31,097,844	30,727,874	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ 12,699,902 Book/Adjusted Carrying Value \$ 12,599,481
2. Average balance for the year to date Fair Value \$ 20,472,468 Book/Adjusted Carrying Value \$ 20,472,468
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 30,727,874 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JAJ020		1	3,500,000	3,500,000	10/20/2017
690353-SU-2	OPIC AgencyVAR Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
690353-RIW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	8,000,000	8,000,000	12/16/2019
690353-TF-4	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	10,000,000	10,000,000	06/15/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				34,500,000	34,500,000	XXX
0599999. Total - U.S. Government Bonds				34,500,000	34,500,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 Sched		1FE	3,400,000	3,400,000	11/15/2038
485107-CJ-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	9,000,000	9,000,000	11/01/2028
59447P-CJ-8	MICHIGAN FIN AUTH VRDN Adj % Due 9/1/2050 Sched		1FE	10,000,000	10,000,000	09/01/2050
751093-FE-0	RALEIGH NC CTF5 PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,550,000	3,550,000	08/01/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				25,950,000	25,950,000	XXX
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1	1,901,843	1,900,000	11/01/2012
47759K-AA-7	JUB PROPERTIES LLC OK REV VAR RATE NOTE Adj % Due 1/1/2036 Sched		1	3,625,000	3,625,000	01/01/2036
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % Due 4/1/2026 Sched		1	2,500,000	2,500,000	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				8,026,843	8,025,000	XXX
3199999. Total - U.S. Special Revenues Bonds				33,976,843	33,975,000	XXX
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.8% Due 6/7/2012 JD1		1FE	554,339	554,297	06/07/2012
26884A-AW-3	ERP OPERATING 5 1/2% Due 10/1/2012 JJ15		2FE	511,145	511,521	10/01/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,840,000	3,840,000	12/01/2040
655422-AS-2	NORANDA INC 7 1/4% Due 7/15/2012 JJ15		2FE	1,782,323	1,780,686	07/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FIAM6		1FE	3,204,224	3,200,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 A01		1FE	407,433	408,150	08/06/2012
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	2,700,000	2,700,000	11/09/2012
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	7,290,000	7,290,000	03/01/2048
89233P-SW-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	2,500,000	2,500,000	01/24/2013
893570-BT-7	TRANSCONTINENTAL GAS PL 8 7/8% Due 7/15/2012 JJ15		2FE	4,088,820	4,091,448	07/15/2012
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15		2FE	3,641,317	3,661,571	07/15/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				30,519,600	30,537,673	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1	4,565,000	4,565,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1	3,668,000	3,668,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				8,233,000	8,233,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				38,752,600	38,770,673	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				90,969,600	90,987,673	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				16,259,843	16,258,000	XXX
6599999. Total Bonds				107,229,443	107,245,673	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			4,460,720	4,448,009	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			52,592	52,592	
40429C-CW-0	HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15			2,198,823	2,193,680	09/14/2012
59157B-AG-7	METLIFE INSTITUTIONAL FD CORPFLOAT Adj % Due 12/7/2012 MJSD7			2,700,000	2,700,000	12/07/2012
665772-BW-8	NORTHERN STATES PIWR-MINN Corp 8% Due 8/28/2012 FA28			2,317,293	2,317,827	08/28/2012
98647R-AC-7	YORK CP 0.45% Due 6/1/2012 At Mat			2,000,000	2,000,000	06/01/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				13,729,428	13,712,108	XXX
00118T-D9-3	AGL CAPITAL CORP CP 0.37% Due 4/9/2012 At Mat			11,898,777	11,898,777	04/09/2012
05361L-D3-6	AVERY DENNISON CP 0.4% Due 4/3/2012 At Mat			10,198,413	10,198,413	04/03/2012
2574P0-E2-6	DOMINION RESOURCES CP 0.39% Due 5/2/2012 At Mat			6,697,605	6,697,605	05/02/2012
45110T-DR-6	IDACORP CP CP 0.42% Due 4/25/2012 At Mat			1,999,347	1,999,347	04/25/2012
4851E0-D4-5	KANSAS CITY CP 0.42% Due 4/4/2012 At Mat			10,795,842	10,795,842	04/04/2012
66807M-D2-0	NOWEST CP 0.45% Due 4/2/2012 At Mat			3,299,464	3,299,464	04/02/2012
64985J-DL-4	NYSTEG CP 0.35% Due 4/20/2012 At Mat			3,199,284	3,199,284	04/20/2012
6708K2-DH-5	OGE ENERGY CORP CP 0.42% Due 4/17/2012 At Mat			5,248,836	5,248,836	04/17/2012
73768A-D2-9	POTOMAC CP 0.35% Due 4/2/2012 At Mat			11,299,670	11,299,670	04/02/2012
75820L-DW-0	REED CP 0.45% Due 4/30/2012 At Mat			9,096,360	9,096,360	04/30/2012
83701L-DL-2	SOUTH CAROLINA FUEL CP 0.47% Due 4/20/2012 At Mat			9,996,214	9,996,214	04/20/2012
84755L-D9-2	SPECTRA ENERGY CP 0.43% Due 4/9/2012 At Mat			10,996,453	10,996,453	04/09/2012
94707L-D2-5	WEATHERFORD Cp 0.4% Due 4/2/2012 At Mat			4,299,857	4,299,857	04/02/2012
94707L-DP-4	WEATHERFORD CP 0.6% Due 4/23/2012 At Mat			5,597,760	5,597,760	04/23/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				104,623,882	104,623,882	XXX
9999999 - Totals				225,582,753	225,581,663	XXX

General Interrogatories:

1.	Total activity for the year to date	Fair Value \$	49,859,432	Book/Adjusted Carrying Value \$	49,842,499
2.	Average balance for the year to date	Fair Value \$	202,733,424	Book/Adjusted Carrying Value \$	202,759,773
3.	Grand Total Schedule DL Part 1 and Part 2	Fair Value \$	256,680,597	Book/Adjusted Carrying Value \$	256,309,536

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]