74780201220100102

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton
SS:

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

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

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,547,235,780	0	2,547,235,780	2,451,628,737
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	452,593,665	0	452,593,665	429,338,640
3. Mortgage loans on real estate:				
3.1 First liens	43,787,411	0	43,787,411	44,342,338
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (754,189)), cash equivalents ($ 112,488,597) and short-term investments ($ 45,872,099)	157,606,507	0	157,606,507	106,299,580
6. Contract loans (including $ .... premium notes)	117,121,036	0	117,121,036	123,729,598
7. Derivatives		0	0	0
8. Other invested assets	79,326,084	0	79,326,084	57,819,450
9. Receivables for securities	5,517,228	0	5,517,228	1,257,889
10. Securities lending reinvested collateral assets	19,947,471	0	19,947,471	18,128,393
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,423,135,182	0	3,423,135,182	3,232,544,625
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	31,576,140	0	31,576,140	31,410,124
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,058,219	0	16,058,219	12,322,214
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	15,688,175		15,688,175	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	42,331,801	20,852,587	21,479,214	22,785,383
19. Guaranty funds receivable or on deposit	24,364	0	24,364	19,821
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates		0	0	0
24. Health care ($ ....) and other amounts receivable	345,610	42,414	303,196	365,572
25. Aggregate write-ins for other than invested assets	1,847,813	0	1,847,813	1,828,666
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,531,007,304	20,895,001	3,510,112,303	3,322,593,752
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,559,191,378	0	2,559,191,378	2,593,480,980
28. Total (Lines 26 and 27)	6,090,198,682	20,895,001	6,069,303,681	5,916,074,732
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. CSV of corporate owned life insurance	1,847,813		1,847,813	1,828,666
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,847,813	0	1,847,813	1,828,666

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,291,056,670 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,291,056,670	2,265,096,390
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	308,204,387	315,265,773
4.	Contract claims:		
	4.1 Life	131,000	131,000
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 31,336,431 assumed and $ .... ceded	31,336,431	35,433,121
	9.4 Interest Maintenance Reserve	11,268,724	8,094,288
10.	Commissions to agents due or accrued-life and annuity contracts $ 767,356 , accident and health $ .... and deposit-type contract funds $	767,356	635,312
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	497,088	502,729
13.	Transfers to Separate Accounts due or accrued (net) (including $ 40,961,655 accrued for expense allowances recognized in reserves, net of reinsured allowances)	37,101,088	(31,926,712)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,712,955	2,824,340
15.1	Current federal and foreign income taxes, including $ 2,172,616 on realized capital gains (losses)	2,570,152	1,197,013
15.2	Net deferred tax liability		
16.	Unearned investment income	71	71
17.	Amounts withheld or retained by company as agent or trustee	55,982	27,008
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	4,616,347	6,545,517
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	65,451,120	45,534,405
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,233,840	1,571,792
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	90,188	137,253
	24.09 Payable for securities	27,061,562	1,165,776
	24.10 Payable for securities lending	140,757,408	123,035,048
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	13,236,462	123,268
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,938,148,831	2,775,393,392
27.	From Separate Accounts Statement	2,559,191,172	2,593,480,980
28.	Total liabilities (Lines 26 and 27)	5,497,340,003	5,368,874,372
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
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)	(44,200,194)	(75,925,070)
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	568,963,678	544,200,360
38.	Totals of Lines 29, 30 and 37	571,963,678	547,200,360
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,069,303,681	5,916,074,732
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	175,856	123,268
2502.	Unfunded Commitment Low Income Housing Tax Credit Property	13,060,606	
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,236,462	123,268
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Surplus from additional DTA (SSAP 10R)		6,961,558
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	6,961,558

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	162,796,810	187,382,742	352,191,724
2.	Considerations for supplementary contracts with life contingencies	2,402,562	1,756,545	4,026,926
3.	Net investment income	73,698,651	74,227,308	148,473,078
4.	Amortization of Interest Maintenance Reserve (IMR)	1,112,216	827,523	1,645,204
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	815,835	884,079	1,736,656
7.	Reserve adjustments on reinsurance ceded	(71,861,062)	(65,169,019)	(130,915,605)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,934,045	5,042,924	8,351,760
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	707,223	761,798	2,804,253
9.	Totals (Lines 1 to 8.3)	174,606,280	205,713,900	388,313,996
10.	Death benefits	6,420,029	2,350,346	5,413,882
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	54,614,677	50,954,789	94,410,775
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	115,646,456	122,248,301	237,972,958
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,804,596	7,233,878	14,448,118
18.	Payments on supplementary contracts with life contingencies	1,596,066	1,207,564	2,604,798
19.	Increase in aggregate reserves for life and accident and health contracts	28,807,233	49,570,893	88,946,213
20.	Totals (Lines 10 to 19)	213,889,057	233,565,771	443,796,744
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,314,964	10,824,755	20,252,872
22.	Commissions and expense allowances on reinsurance assumed	6,608	6,888	16,765
23.	General insurance expenses	7,202,706	8,680,861	17,402,718
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,074,900	833,000	881,278
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(76,637,735)	(67,388,469)	(129,368,072)
27.	Aggregate write-ins for deductions	498,378	298,495	551,744
28.	Totals (Lines 20 to 27)	155,348,878	186,821,301	353,534,049
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	19,257,402	18,892,599	34,779,947
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	19,257,402	18,892,599	34,779,947
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,957,806	4,278,177	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)	14,299,596	14,614,422	27,159,188
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,576,041 (excluding taxes of $ 596,575 transferred to the IMR)	2,097,519	2,759,715	(1,864,863)
35.	Net income (Line 33 plus Line 34)	16,397,115	17,374,137	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)	16,397,115	17,374,137	25,294,325
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,128,098	23,888,711	19,243,739	6,143,359
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(788,285)	(357,447)	2,056,709
41.	Change in nonadmitted assets	2,638,626	(1,287,086)	(11,505,507)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(19,916,715)	(10,418,733)	(833,342)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	2,543,866	39,496	(2,597,532)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	(415,873)	(567,672)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	24,763,318	24,178,233	17,990,340
55.	Capital and surplus, as of statement date (Lines 36 + 54)	571,963,678	553,388,253	547,200,360
	DETAILS OF WRITE-INS			
08.301.	Administrative service fees	741,704	828,485	1,538,945
08.302.	Other fee income (expense)	(56,116)	(90,291)	1,208,961
08.303.	Other income	21,635	23,604	56,347
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	707,223	761,798	2,804,253
2701.	Securities lending interest expense	440,153	349,391	651,772
2702.	Experience refund	53,484	60,514	60,514
2703.	Bonus interest	15	25,346	25,345
2798.	Summary of remaining write-ins for Line 27 from overflow page	4,726	(136,756)	(185,887)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	498,378	298,495	551,744
5301.	Change in surplus from additional DTA (SSAP 10R)		(415,873)	(567,672)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(415,873)	(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	165,312,852	189,723,190	357,603,387
2. Net investment income	72,837,821	71,830,451	143,776,117
3. Miscellaneous income	12,199,755	5,194,528	9,484,545
4. Total (Lines 1 to 3)	250,350,428	266,748,169	510,864,049
5. Benefit and loss related payments	267,622,534	213,446,444	445,320,541
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(145,665,535)	(1,669,388)	(37,919,788)
7. Commissions, expenses paid and aggregate write-ins for deductions	18,087,081	20,851,495	40,332,490
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 2,172,616 tax on capital gains (losses)	5,757,283	19,860,330	31,145,760
10. Total (Lines 5 through 9)	145,801,363	252,488,881	478,879,003
11. Net cash from operations (Line 4 minus Line 10)	104,549,065	14,259,288	31,985,046
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	190,678,518	298,925,978	582,582,475
12.2 Stocks	42,285,698	39,739,187	112,357,320
12.3 Mortgage loans	554,927	21,590,362	25,181,591
12.4 Real estate	0	0	0
12.5 Other invested assets	5,779,194	13,709,947	19,311,698
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	21,636,447	4,913,722	1,194,194
12.8 Total investment proceeds (Lines 12.1 to 12.7)	260,934,784	378,879,196	740,627,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds	284,156,706	382,061,419	651,148,582
13.2 Stocks	36,382,564	36,556,578	110,806,016
13.3 Mortgage loans	0	4,850,000	9,850,000
13.4 Real estate	0	0	0
13.5 Other invested assets	26,337,129	3,682,987	17,626,743
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	346,876,399	427,150,984	789,431,341
14. Net increase (or decrease) in contract loans and premium notes	(6,608,562)	1,086,818	3,389,298
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(79,333,053)	(49,358,606)	(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	9,891,877	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,061,386)	12,056,860	4,065,481
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	33,152,301	(34,393,733)	(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)	26,090,915	(12,444,996)	(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)	51,306,927	(47,544,314)	(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)	157,606,507	125,473,261	106,299,580

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

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			
2.	Ordinary life insurance	374,223	309,928	778,953
3.	Ordinary individual annuities	165,805,333	188,906,727	355,104,939
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal	166,179,556	189,216,655	355,883,892
12.	Deposit-type contracts	14,186,130	28,656,000	46,202,385
13.	Total	180,365,686	217,872,655	402,086,277
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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 six month period ended June 30, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

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

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2012:						
05951FAG9	$ 829,604	$ 703,763	$ 125,841	$ 703,763	$ 492,774	6/30/2012
173100AR9	1,911,274	1,385,166	526,108	1,385,166	1,078,761	6/30/2012
251513BC0	703,309	637,337	65,972	637,337	420,475	6/30/2012
32051GRV9	2,454,238	2,392,920	61,318	2,392,920	2,229,370	6/30/2012
52520QAG9	3,570,425	3,227,188	343,237	3,227,188	2,774,582	6/30/2012
52521HAD5	795,859	649,792	146,067	649,792	556,739	6/30/2012
52522HAN2	1,691,708	1,580,034	111,674	1,580,034	1,267,280	6/30/2012
52523KAJ3	1,523,417	1,431,817	91,600	1,431,817	720,719	6/30/2012
74922EAF6	642,375	623,086	19,289	623,086	549,395	6/30/2012
761118XQ6	703,540	646,434	57,106	646,434	568,546	6/30/2012
86359DSR9	4,181,058	4,032,687	148,371	4,032,687	3,496,403	6/30/2012
93935BAH3	1,857,095	1,703,180	153,915	1,703,180	1,191,108	6/30/2012
Total	$ 20,863,902	$ 19,013,404	$ 1,850,498	$ 19,013,404	$ 15,346,152	
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
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

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
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
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	$ 35,204,228	$ 30,741,010	$ 4,463,218	$ 30,741,010	$ 23,985,457	

For the Year ended December 31, 2010:

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
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:

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
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
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	$ 11,755,574	$ 9,348,715	$ 2,406,859	$ 9,348,715	$ 7,094,659	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (1,405,049)	$ 60,544,529	$ (28,091,735)	$ 149,332,232

(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.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30,2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	-	3,775,607	3,775,607
CMBS	-	-	25,372	25,372
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ 3,800,979	$ 3,800,979
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 161,990,502	$ -	$ -	$ 161,990,502
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 161,990,502	$ -	$ -	$ 161,990,502
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*	$ 557,536,141	$ -	$ 2,811,310	$ 560,347,451
Total assets at fair value	$ 719,526,643	$ -	$ 6,612,289	$ 726,138,932
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (90,189)	$ (90,189)
Total liabilities at fair value	$ -	$ -	$ (90,189)	$ (90,189)

* 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 03/31/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 06/30/2012
RMBS	$ 7,410,901	$ -	$ (4,694,772)	$ (955,590)	$ 2,320,126	$ (305,058)	$ 3,775,607
CMBS	25,372	-	-	-	-	-	25,372
Separate account assets	6,157,574	-	(4,678,790)	(530,838)	2,164,681	(301,317)	2,811,310
Derivative liabilities	(343,897)	-	-	148,903	127,511	(22,706)	(90,189)
Total	$ 13,249,950	$ -	$(9,373,562)	$(1,337,525)	$ 4,612,318	$ (629,081)	$ 6,522,100

	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	$ 8,238,425	$ 339	$ -	$ -	$ (549,953)	$ (277,910)	$ 7,410,901
CMBS	27,091	-	-	-	4,680	(6,399)	25,372
Separate account assets	6,025,896	-	-	-	379,184	(247,506)	6,157,574
Derivative liabilities	(137,252)	-	-	90,864	(225,320)	(72,189)	(343,897)
Total	$ 14,154,160	$ 339	$ -	$ 90,864	$ (391,409)	$ (604,004)	$13,249,950

Gross purchases, Issuances, Sales, and Settlements

3 months ended 06/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, Issuances, Sales, & Settlements
RMBS	$ -	$ -	$ -	$ (305,058)	$ (305,058)
Separate account assets	-	-	-	(301,317)	(301,317)
Derivative liabilities	-	(227,569)	-	204,863	(22,706)
Total	$ -	$ (227,569)	$ -	$ (401,512)	$ (629,081)

3 months ended 03/31/2012

	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) 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.

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	$ 2,767,226,313	$ 2,547,235,782	$ 1,061,946	$ 2,396,627,395	$ 369,536,971	$ -
Common stocks, unaffiliated	161,990,502	161,990,502	161,990,502	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	48,834,161	43,787,411	-	-	48,834,161	-
Cash, cash equivalents and short-term investments	157,606,507	157,606,507	157,606,507	-	-	-
Other invested assets, surplus notes	7,364,539	6,112,011	-	7,364,539	-	-
Securities lending reinvested collateral assets	20,297,190	19,947,471	20,297,190	-	-	-
Separate account assets	2,710,485,020	2,559,191,378	561,209,876	1,931,000,264	218,274,880	-
Derivative liabilities	$ (90,189)	$ (90,189)	$ -	$ -	$ (90,189)	$ -

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, at interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage

NOTES TO FINANCIAL STATEMENTS

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.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

31. Reserves for Life Contracts and Annuity Contracts. No change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.

33. Premiums and Annuity Considerations Deferred and Uncollected. No change.

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/18/2008

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [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: $ 15,026,702

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 272,523,777	$ 290,603,163
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 15,026,702
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 272,523,777	$ 305,629,865
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.

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:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 43,787,411
	1.14 Total Mortgages in Good Standing	$ 43,787,411
	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)	$ 43,787,411
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	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

				Direct Business Only					
			1	Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	12,936	1,895,235	0		1,908,171	246,889
2.	Alaska	AK	L	1,751	55,923	0		57,674	
3.	Arizona	AZ	L	7,943	3,852,125	0		3,860,068	478,881
4.	Arkansas	AR	L	2,308	540,521	0		542,829	
5.	California	CA	L	13,274	6,893,560	0		6,906,834	200,935
6.	Colorado	CO	L	4,483	2,170,240	0		2,174,723	65,200
7.	Connecticut	CT	L	57	7,996,602	0		7,996,659	404,609
8.	Delaware	DE	L	490	149,782	0		150,272	
9.	District of Columbia	DC	L	0	0	0		0	
10.	Florida	FL	L	19,629	14,248,776	0		14,268,405	748,630
11.	Georgia	GA	L	12,821	2,633,360	0		2,646,181	833,082
12.	Hawaii	HI	L	53	1,718,799	0		1,718,852	164,015
13.	Idaho	ID	L	90	291,404	0		291,494	
14.	Illinois	IL	L	28,969	8,114,793	0		8,143,762	1,813,316
15.	Indiana	IN	L	6,848	6,327,413	0		6,334,261	887,297
16.	Iowa	IA	L	29,293	1,074,204	0		1,103,497	
17.	Kansas	KS	L	3,385	1,382,316	0		1,385,701	
18.	Kentucky	KY	L	1,089	3,773,654	0		3,774,743	46,854
19.	Louisiana	LA	L	0	917,743	0		917,743	187,618
20.	Maine	ME	N	434	202,000	0		202,434	
21.	Maryland	MD	L	22,999	1,793,763	0		1,816,762	260,164
22.	Massachusetts	MA	L	209	5,349,511	0		5,349,720	468,230
23.	Michigan	MI	L	892	5,044,894	0		5,045,786	158,492
24.	Minnesota	MN	L	30,383	3,159,767	0		3,190,150	
25.	Mississippi	MS	L	5,616	2,222,667	0		2,228,283	75,408
26.	Missouri	MO	L	7,365	3,988,805	0		3,996,170	472,882
27.	Montana	MT	L	140	5,000	0		5,140	
28.	Nebraska	NE	L	2,106	708,936	0		711,042	122,509
29.	Nevada	NV	L	1,213	1,006,764	0		1,007,977	
30.	New Hampshire	NH	N	0	1,000	0		1,000	
31.	New Jersey	NJ	L	777	10,751,683	0		10,752,460	1,289,448
32.	New Mexico	NM	L	12,587	207,405	0		219,992	
33.	New York	NY	N	114	1,591,093	0		1,591,207	
34.	North Carolina	NC	L	107	6,017,759	0		6,017,866	386,553
35.	North Dakota	ND	L	0	14,912	0		14,912	
36.	Ohio	OH	L	74,238	12,968,510	0		13,042,748	420,394
37.	Oklahoma	OK	L	5,738	1,732,897	0		1,738,635	
38.	Oregon	OR	L	2,580	2,077,333	0		2,079,913	
39.	Pennsylvania	PA	L	13,055	18,933,244	0		18,946,299	1,200,950
40.	Rhode Island	RI	L	0	1,798,793	0		1,798,793	
41.	South Carolina	SC	L	16,908	1,212,747	0		1,229,655	112,195
42.	South Dakota	SD	L	2,393	144,586	0		146,979	
43.	Tennessee	TN	L	3,442	1,978,271	0		1,981,713	100,000
44.	Texas	TX	L	7,890	8,970,048	0		8,977,938	1,899,719
45.	Utah	UT	L	0	258,015	0		258,015	
46.	Vermont	VT	N	0	0	0		0	
47.	Virginia	VA	L	1,673	3,790,280	0		3,791,953	
48.	Washington	WA	L	3,020	1,737,698	0		1,740,718	58,553
49.	West Virginia	WV	L	10,442	576,835	0		587,277	
50.	Wisconsin	WI	L	2,257	3,464,878	0		3,467,135	1,083,307
51.	Wyoming	WY	L	0	31,895	0		31,895	
52.	American Samoa	AS							
53.	Guam	GU							
54.	Puerto Rico	PR							
55.	U.S. Virgin Islands	VI							
56.	Northern Mariana Islands	MP							
57.	Canada	CN							
58.	Aggregate Other Aliens	OT	XXX	226	26,893	0		27,119	0
59.	Subtotal		(a) 47	374,223	165,805,332	0	0	166,179,555	14,186,130
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX						
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	374,223	165,805,332	0	0	166,179,555	14,186,130
96.	Plus Reinsurance Assumed		XXX	43,494	0	0		43,494	
97	Totals (All Business)		XXX	417,717	165,805,332	0	0	166,223,049	14,186,130
98.	Less Reinsurance Ceded		XXX	3,368,924	57,315	0		3,426,239	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(2,951,207)	165,748,017	0	0	162,796,810	14,186,130
	DETAILS OF WRITE-INS								
5801.	Other Foreign		XXX	226	26,893			27,119	
5802.			XXX						
5803.			XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	226	26,893	0	0	27,119	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

SCHEDULE Y
PART 1 – ORGANIZATIONAL CHART

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	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	IA	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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	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	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	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	

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	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	
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	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	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	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	IA	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	
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	

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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	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	IA	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

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]	7 4 7 8 0 2 0 1 2 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 4 7 8 0 2 0 1 2 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	7 4 7 8 0 2 0 1 2 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	7 4 7 8 0 2 0 1 2 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	7 4 7 8 0 2 0 1 2 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 4 7 8 0 2 0 1 2 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	7 4 7 8 0 2 0 1 2 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve Adjustment Assumed	(44,369)	(144,146)	(185,887)
2705. Miscellaneous Expense	49,095	7,390	
2797. Summary of remaining write-ins for Line 27 from overflow page	4,726	(136,756)	(185,887)

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 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 Year to Date	2 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	554,927	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)	43,787,409	44,342,336
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	43,787,409	44,342,336
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	43,787,409	44,342,336

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	57,819,450	55,030,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,639,895	9,135,224
	2.2 Additional investment made after acquisition	3,878,156	8,491,519
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	19	36
5.	Unrealized valuation increase (decrease)	2,768,519	(3,637,271)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,779,194	11,198,975
8.	Deduct amortization of premium and depreciation	762	1,453
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	79,326,083	57,819,450
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	79,326,083	57,819,450

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,880,967,617	2,794,761,058
2.	Cost of bonds and stocks acquired	320,539,270	761,954,598
3.	Accrual of discount	3,052,905	7,242,302
4.	Unrealized valuation increase (decrease)	25,031,545	3,434,263
5.	Total gain (loss) on disposals	7,410,176	22,266,171
6.	Deduct consideration for bonds and stocks disposed of	232,964,216	694,939,795
7.	Deduct amortization of premium	2,357,348	3,359,557
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,850,501	10,391,423
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,999,829,448	2,880,967,617
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,999,829,448	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)	1,725,353,825	302,797,781	327,565,996	97,608,042	1,725,353,825	1,798,193,652		1,644,992,472
2.	Class 2 (a)	598,682,195	1,624,057,588	1,520,140,425	(93,174,409)	598,682,195	609,424,949		618,802,516
3.	Class 3 (a)	153,864,062	364,858	8,542,480	(8,687,626)	153,864,062	136,998,814		128,912,728
4.	Class 4 (a)	133,515,251	9,472,540	13,134,929	407,803	133,515,251	130,260,665		134,870,838
5.	Class 5 (a)	23,191,010		631,425	4,347,154	23,191,010	26,906,739		25,292,497
6.	Class 6 (a)	3,784,356		249,611	276,917	3,784,356	3,811,662		4,744,487
7.	Total Bonds	2,638,390,699	1,936,692,767	1,870,264,866	777,881	2,638,390,699	2,705,596,481	0	2,557,615,538
	PREFERRED STOCK								
8.	Class 1	0				0	0		0
9.	Class 2	0				0	0		0
10.	Class 3	0				0	0		0
11.	Class 4	711		4,938	4,227	711	0		0
12.	Class 5	0				0	0		0
13.	Class 6	0				0	0		0
14.	Total Preferred Stock	711	0	4,938	4,227	711	0	0	0
15.	Total Bonds and Preferred Stock	2,638,391,410	1,936,692,767	1,870,269,804	782,108	2,638,391,410	2,705,596,481	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 $ 156,354,236 ; NAIC 2 $ 2,006,460 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	45,872,099	XXX	46,046,770	160,252	84,526

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	105,986,796	147,130,256
2. Cost of short-term investments acquired	363,698,914	982,650,809
3. Accrual of discount	4,671	5,336
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(8,800)
6. Deduct consideration received on disposals	423,691,845	1,023,701,659
7. Deduct amortization of premium	126,438	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)	45,872,098	105,986,796
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	45,872,098	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	(465,546)
3.	Unrealized Valuation increase/(decrease)	(97,809)
4.	Total gain (loss) on termination recognized	239,767
5.	Considerations received/(paid) on terminations	(370,651)
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)	(90,189)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(90,189)

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)				(343,396)
3.1	Change in variation margin on open contracts			(79,605)	
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	0		
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	(191,680)			
	3.24 Section 1, Column 16, prior year	(112,075)	(79,605)	(79,605)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(341,806)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(341,806)	(341,806)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(671,046)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(671,046)

STATEMENT AS OF JUNE 30, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
976657A@5	WISCONSIN ENERGY 976657AG1	1FE	1,000,000	2,552,376	2,681,207	07/06/2007	09/20/2012	MORGAN STANLEY	(166)	(166)	929766-MU-4	WBCMT 2003-C9 A4	1FE	2,552,542	2,681,373
9999999 - Totals				2,552,376	2,681,207	XXX	XXX	XXX	(166)	(166)	XXX	XXX	XXX	2,552,542	2,681,373

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	2,548,865					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	3,511	XXX		XXX		XXX	8,878
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	1	2,552,376	0	0	0	0	1	2,552,376

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	(90,188)	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		(90,188)
4.	Part D, Column 5	0	
5.	Part D, Column 6	(90,188)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(90,188)	
8.	Part B, Section 1, Column 13	(191,680)	
9.	Total (Line 7 plus Line 8)		(281,868)
10.	Part D, Column 8	0	
11.	Part D, Column 9	(281,868)	
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	671,048	
15.	Part D, Column 11	1,671,048	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	39,584,454
2.	Cost of cash equivalents acquired	3,286,657,424	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	3,174,168,828	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)	112,488,597	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	112,488,597	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF JUNE 30, 2012 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009001	Santa Teresa	NM		11/07/2000		1,916,683	0	0	0	0	0	0	0	18,721	0	0	0
0009042	Garden City	ID		10/21/2005		3,352,364	0	0	0	0	0	0	0	25,564	0	0	0
0009044	Springville	UT		04/05/2006		3,626,396	0	0	0	0	0	0	0	25,250	0	0	0
0009046	Sacramento	CA		02/02/2007		10,185,725	0	0	0	0	0	0	0	60,833	0	0	0
0009047	Ocala	FL		10/19/2007		7,115,596	0	0	0	0	0	0	0	53,696	0	0	0
0009048	Naples	FL		03/04/2010		8,361,781	0	0	0	0	0	0	0	37,088	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,807,480	0	0	0	0	0	0	0	22,070	0	0	0
0009050	Houston	TX		09/28/2011		4,976,314	0	0	0	0	0	0	0	36,393	0	0	0
0299999. Mortgages with partial repayments						44,342,339	0	0	0	0	0	0	0	279,615	0	0	0
0599999 - Totals						44,342,339	0	0	0	0	0	0	0	279,615	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	0	11/30/2006	2		70,798		0	0.350
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	0	07/15/2011	2		1,706,680		14,210,741	1.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,777,478	0	14,210,741	XXX
	R4 Housing Partners LP	New York	NY	R4 Captial		05/31/2012		15,000,000			13,060,606	15.150
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								15,000,000	0	0	13,060,606	XXX
3999999. Total - Unaffiliated								0	1,777,478	0	14,210,741	XXX
4099999. Total - Affiliated								15,000,000	0	0	13,060,606	XXX
4199999 - Totals								15,000,000	1,777,478	0	27,271,347	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized 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 Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	04/05/2012	106,816					0		106,816	106,816			0	
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	06/18/2012	193,238					0		193,238	193,238			0	24,196
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	05/29/2012	732,389					0		732,389	732,389			0	198,807
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	04/12/2012	970,759					0		970,759	970,759			0	54,786
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	06/21/2012	142,741					0		142,741	142,741			0	15,801
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	04/27/2012	1,056,302					0		1,056,302	1,056,302			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,202,246	0	0	0	0	0	0	3,202,246	3,202,246	0	0	0	293,590
3999999. Total - Unaffiliated							3,202,246	0	0	0	0	0	0	3,202,246	3,202,246	0	0	0	293,590
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							3,202,246	0	0	0	0	0	0	3,202,246	3,202,246	0	0	0	293,590

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2012	Interest Capitalization		17,379	17,379	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2012	Interest Capitalization		31,176	31,176	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2012	Interest Capitalization		14,467	14,467	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON		2,253,125	2,020,769	3,794	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2012	Interest Capitalization		15,671	15,671	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2012	Interest Capitalization		11,821	11,821	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2012	Interest Capitalization		12,836	12,836	0	1
690353-RV-1	OPIC US Agency Floating MTN 0.200% 12/15/19		05/22/2012	MELLON CAPITAL MKT		15,000,000	15,000,000	4,577	1
0599999. Subtotal - Bonds - U.S. Governments						17,356,475	17,124,119	8,371	XXX
01F030-67-8	FNMA TBA 3.000% 07/01/42		06/19/2012	BARCLAYS		4,109,219	4,000,000	3,667	1
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.190% 12/01/32		06/08/2012	MORGAN STANLEY FIXED INC		6,400,000	6,400,000	210	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38		05/10/2012	BARCLAYS		4,100,000	4,100,000	0	1FE
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		06/27/2012	BANK of AMERICA SEC		1,208,870	1,000,000	5,941	1FE
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/19/2012	J P MORGAN SEC FIXED INC		10,233,148	9,954,727	11,061	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO		547,060	538,229	598	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO		506,377	498,434	554	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/26/2012	RBS GREENWICH CAPITAL		4,694,248	4,090,848	14,318	1
3136A5-3Z-7	FNMA 2012-51 TP 3.500% 03/25/41		05/31/2012	DEUTSCHE BANK		3,208,125	3,000,000	1,167	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/29/2012	DEUTSCHE BANK		4,068,750	4,000,000	1,111	1FE
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		04/17/2012	BANK of AMERICA SEC		1,000,492	0	12,683	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		05/23/2012	CRT CAPITAL GROUP LLC		2,750,055	2,530,604	7,873	1
3137AP-PA-2	FHLMC K018 1.615% 01/25/22		05/08/2012	J P MORGAN SEC FIXED INC		3,000,044	0	27,497	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		05/01/2012	Interest Capitalization		16,175	16,175	0	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		04/26/2012	PERFORMANCE TRUST CAPITAL		1,285,125	1,200,000	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2012	Interest Capitalization		205,691	205,691	0	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.652% 02/16/44		06/01/2012	Interest Capitalization		26,309	26,309	0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.675% 11/16/42		06/01/2012	Interest Capitalization		48,020	48,020	0	1
837151-AL-3	SOCAR REVE 0.741% 07/01/13		05/10/2012	J P MORGAN SEC FIXED INC		4,005,400	4,000,000	904	1FE
3136A7-K7-6	FNMA CMO 3.500% 07/01/42		06/27/2012	UBS PAINEWEBBER		3,253,125	3,000,000	8,750	1
3199999. Subtotal - Bonds - U.S. Special Revenues						54,666,233	48,609,037	96,334	XXX
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		05/10/2012	CORTVIEW CAPITAL SECURITIES LL		514,165	500,000	8,542	2FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2012	Interest Capitalization		20,375	20,375	0	3FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		06/01/2012	Interest Capitalization		40,285	40,285	0	3FM
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		06/21/2012	BANK of AMERICA SEC		519,563	489,000	7,474	4FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		06/05/2012	Various		1,188,408	1,151,000	14,347	4FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		06/26/2012	CITIGROUP GLOBAL MKTS		1,998,360	2,000,000	0	2FE
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		445,387	443,000	3,433	4FE
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/12/2012	CITIGROUP GLOBAL MKTS		1,994,600	2,000,000	0	1FE
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange		1,999,177	2,000,000	14,144	2FE
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		05/18/2012	FTN FINANCIAL SECURITIES		2,251,580	2,000,000	42,044	1FE
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		05/23/2012	CORTVIEW CAPITAL SECURITIES LL		1,931,312	1,900,000	38,897	2FE
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		05/21/2012	GOLDMAN SACHS		997,160	1,000,000	0	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/26/2012	Interest Capitalization		37,384	37,384	0	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2012	Interest Capitalization		22,845	22,845	0	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		05/29/2012	Various		2,777,775	3,003,000	100,392	4FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.893% 05/10/45		05/18/2012	GOLDMAN SACHS		7,159,372	7,019,000	3,433	1FE
450319-AA-6	ITC MIDWEST LLC 6.150% 01/31/38		06/22/2012	STERNE AGEE LEACH		5,101,080	4,000,000	100,450	1FE
486606-G@-9	KAYNE ANDERSON PP 3.390% 05/03/19		04/30/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1
500605-AE-0	KOPPERS INC 7.875% 12/01/19		05/30/2012	GLEACHER & CO SEC INC		1,415,610	1,323,000	868	4FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		05/02/2012	Various		551,510	545,000	0	4FE
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		06/21/2012	Various		2,300,020	2,240,000	85,616	4FE
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		06/01/2012	Tax Free Exchange		274,268	271,000	6,504	4FE
87612E-BA-3	TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS		978,590	1,000,000	0	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		04/24/2012	UBS PAINEWEBBER		6,089,943	6,000,000	3,502	1FE
91324P-BM-3	UNITEDHEALTH GROUP INC 3.875% 10/15/20		04/17/2012	FTN FINANCIAL SECURITIES		1,075,180	1,000,000	538	1FE
92276M-AY-1	VENTAS REALTY LP/CAP CRP 4.000% 04/30/19		04/12/2012	Various		5,983,260	6,000,000	0	2FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/18/2012	BANK of AMERICA SEC		4,162,400	4,000,000	55,250	1FE
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	04/26/2012	CITIGROUP GLOBAL MKTS		2,996,550	3,000,000	0	1FE
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/02/2012	CITIGROUP GLOBAL MKTS		2,979,600	3,000,000	0	1FE
78467K-A#-4	SSE PP 3.890% 04/16/22	F	04/09/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/04/2012	DEUTSCHE BANK		304,197	330,000	0	3FE
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	04/04/2012	UBS WARBURG		2,050,180	2,000,000	4,000	1FE
B0909@-AB-4	BEFIMMO PP 4.830% 05/30/19	F	05/17/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z

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)
F6519#-AF-8	NEOPOST SA PRIVATE PLACEMENT 3.890% 06/20/19	F	04/25/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
K2162@-AA-4	DANISH CROWN PP 4.940% 06/13/22	F	06/01/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,160,136	65,334,889	489,434	XXX
8399997. Total - Bonds - Part 3						139,182,844	131,068,045	594,139	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						139,182,844	131,068,045	594,139	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00484M-10-6	ACORDA THERAPEUTICS INC		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	4,675.000	109,844		0	L
00738A-10-6	ADTRAN INC		06/27/2012	Various	10,780.000	320,488		0	L
008073-10-8	AEROVIRONMENT INC		06/21/2012	KNIGHT SECURITIES	3,500.000	89,686		0	L
016255-10-1	ALIGN TECHNOLOGY INC		06/15/2012	Various	22,765.000	667,327		0	L
02913V-10-3	AMERICAN PUBLIC EDUCATION		04/18/2012	Various	6,270.000	225,431		0	L
032803-10-8	ANCESTRY.COM INC		04/26/2012	Various	3,730.000	91,443		0	U
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/29/2012	Various	5,515.000	202,770		0	L
043176-10-6	ARUBA NETWORKS INC		05/22/2012	Various	10,500.000	201,684		0	L
045327-10-3	ASPEN TECHNOLOGY INC		04/12/2012	KNIGHT SECURITIES	2,880.000	57,544		0	L
053588-10-9	AVEO PHARMACEUTICALS INC		06/15/2012	Various	35,145.000	434,219		0	L
089302-10-3	BIG LOTS INC		06/29/2012	Various	12,645.000	499,578		0	L
09180C-10-6	BJ'S RESTAURANTS INC		06/29/2012	Various	8,605.000	325,174		0	L
09227Q-10-0	BLACKBAUD INC		05/10/2012	Various	6,945.000	199,455		0	L
100557-10-7	BOSTON BEER COMPANY INC-A		06/20/2012	WILLIAM BLAIR	945.000	109,347		0	L
118255-10-8	BUCKEYE TECHNOLOGIES INC		06/06/2012	KNIGHT SECURITIES	3,080.000	87,840		0	L
127387-10-8	CADENCE DESIGN SYS INC		06/14/2012	KNIGHT CAPITAL-CSA-EQUITY	4,595.000	48,500		0	L
156710-10-5	CERADYNE INC		06/29/2012	Various	14,970.000	415,359		0	L
168615-10-2	CHICO'S FAS INC		06/26/2012	Various	15,365.000	216,907		0	L
17243V-10-2	CINEMARK HOLDINGS INC		06/25/2012	Various	45,117.000	1,033,977		0	L
19259P-30-0	COINSTAR INC		06/26/2012	PIPER JAFFRAY	6,620.000	430,147		0	L
210313-10-2	CONSTANT CONTACT INC		06/12/2012	JEFFERIES & CO INC-EQ	2,440.000	47,085		0	L
23334L-10-2	DSW INC- A		04/18/2012	SIDOTI & CO LLC	2,010.000	113,090		0	U
29266S-10-6	ENDOLOGIX INC		06/22/2012	Various	28,518.000	405,113		0	L
30241L-10-9	FEI COMPANY		04/18/2012	KEY BANC CAPITAL MARKETS	690.000	32,747		0	L
31787A-50-7	FINISAR CORPORATION		04/18/2012	KEY BANC CAPITAL MARKETS	1,220.000	21,737		0	L
34385P-10-8	FLUIDIGM CORP		06/15/2012	Various	10,320.000	147,456		0	L
349853-10-1	FORWARD AIR CORPORATION		06/22/2012	Various	20,044.000	686,844		0	L
402635-30-4	GULFPORT ENERGY CORP		06/27/2012	Various	24,115.000	504,254		0	L
422704-10-6	HECLA MINING CO		06/29/2012	Various	70,730.000	325,645		0	L
45256B-10-1	IMPAX LABORATORIES INC		06/18/2012	Various	9,085.000	197,957		0	L
502160-10-4	LSB INDUSTRIES INC		06/29/2012	Various	15,820.000	460,711		0	L
513847-10-3	LANCASTER COLONY CORP		06/28/2012	PIPER JAFFRAY	1,290.000	90,262		0	L
53217R-20-7	LIFE TIME FITNESS INC		06/29/2012	Various	22,405.000	1,005,556		0	L
535555-10-6	LINDSAY CORP		06/27/2012	KNIGHT SECURITIES	3,070.000	183,131		0	L
549764-10-8	LUFKIN INDUSTRIES INC		06/06/2012	KNIGHT SECURITIES	2,300.000	132,207		0	L
596278-10-1	MIDDLEBY CORP		06/21/2012	Various	2,755.000	274,296		0	L
62541B-10-1	MULTI-FINELINE ELECTRONIX		06/18/2012	Various	5,515.000	139,853		0	L
651587-10-7	NEWMARKET CORP		04/18/2012	Various	1,000.000	192,447		0	L
67018T-10-5	NU SKIN ENTERPRISES INC - A		06/28/2012	Various	5,820.000	306,161		0	L
67072V-10-3	NXSTAGE MEDICAL INC		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	7,565.000	115,800		0	L
674215-10-8	OASIS PETROLEUM INC		06/29/2012	KNIGHT CAPITAL-CSA-EQUITY	4,010.000	95,953		0	L
683399-10-9	ONYX PHARMACEUTICALS INC		06/18/2012	Various	6,220.000	273,432		0	L
739276-10-3	POWER INTEGRATIONS INC		06/20/2012	Various	16,255.000	613,377		0	U
74975N-10-5	RTI BIOLOGICS INC		04/13/2012	KNIGHT SECURITIES	13,210.000	48,457		0	L
754212-10-8	RAVEN INDUSTRIES INC		05/18/2012	KNIGHT SECURITIES	1,480.000	92,878		0	L
871237-10-3	SYKES ENTERPRISES INC		06/20/2012	Various	55,980.000	890,378		0	L
87157D-10-9	SYNAPTICS INC		06/18/2012	Various	8,235.000	262,879		0	L
87162W-10-0	SYNNEX CORP		06/26/2012	Various	17,975.000	649,335		0	L
88162G-10-3	TETRA TECH INC		06/28/2012	Various	16,165.000	403,271		0	L
882681-10-9	TEXAS ROADHOUSE INC		04/13/2012	JEFFERIES & CO INC-EQ	2,935.000	48,507		0	L
885175-30-7	THORATEC CORP		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	3,305.000	104,655		0	L
89236Y-10-4	TPC GROUP INC		06/29/2012	Various	16,355.000	547,445		0	L
89784N-10-4	TRUE RELIGION APPAREL INC		06/28/2012	Various	31,865.000	876,040		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92335C-10-6	VERA BRADLEY INC		05/31/2012	Various	12,225.000	338,210		0	U
92827P-10-2	VIRTUSA CORP		06/18/2012	KNIGHT CAPITAL-CSA-EQUITY	1,455.000	21,085		0	L
92857F-10-7	VOCERA COMMUNICATIONS INC		04/18/2012	Various	6,510.000	144,218		0	L
980745-10-3	WOODWARD GOVERNOR CO		06/22/2012	Various	7,244.000	276,674		0	L
98235T-10-7	WRIGHT MEDICAL GROUP INC		06/29/2012	Various	21,795.000	454,445		0	L
G10082-14-0	ENERGY XXI BERMUDA	F	06/29/2012	Various	7,525.000	226,410		0	L
N47279-10-9	INTERXION HOLDING NV	F	06/19/2012	Various	36,305.000	658,127		0	U
P8744Y-10-2	STEINER LEISURE LTD	F	04/23/2012	WILLIAM BLAIR	2,335.000	112,544		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,287,392	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						18,287,392	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						18,287,392	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						18,287,392	XXX	0	XXX
9999999 - Totals						157,470,236	XXX	594,139	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2012	Paydown		12,098	12,098	13,181	13,140	0	(1,082)	0	(1,082)	0	12,098	0	0	0	94	12/27/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		06/01/2012	Paydown		3,711	3,711	4,138	0	0	(427)	0	(427)	0	3,711	0	0	0	14	01/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		05/01/2012	Paydown		15,053	15,053	16,333	16,204	0	(1,209)	0	(1,209)	0	15,053	0	0	0	176	09/01/2046	1
0599999. Subtotal - Bonds - U.S. Governments						30,862	30,862	33,652	29,344	0	(2,718)	0	(2,718)	0	30,862	0	0	0	284	XXX	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38		05/15/2012	Redemption 100.0000		3,400,000	3,400,000	3,400,000	1,700,000	0	0	0	0	0	3,400,000	0	0	0	8,075	11/15/2038	1FE
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2012	Paydown		177,267	177,267	180,702	180,479	0	(3,212)	0	(3,212)	0	177,267	0	0	0	3,431	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2012	Paydown		241,779	241,779	247,201	246,852	0	(5,072)	0	(5,072)	0	241,779	0	0	0	4,399	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2012	Paydown		64,097	64,097	68,143	68,078	0	(3,981)	0	(3,981)	0	64,097	0	0	0	1,183	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2012	Paydown		41,065	41,065	43,658	43,616	0	(2,551)	0	(2,551)	0	41,065	0	0	0	876	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2012	Paydown		91,502	91,502	88,528	88,612	0	2,890	0	2,890	0	91,502	0	0	0	1,151	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2012	Paydown		2,780	2,780	2,891	2,908	0	(128)	0	(128)	0	2,780	0	0	0	124	08/15/2021	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2012	Paydown		7,839	7,839	7,967	0	0	(129)	0	(129)	0	7,839	0	0	0	23	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2012	Paydown		5,260	5,260	5,344	0	0	(84)	0	(84)	0	5,260	0	0	0	16	03/01/2027	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2012	Paydown		73	73	76	75	0	(2)	0	(2)	0	73	0	0	0	3	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2012	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2012	Paydown		110	110	115	113	0	(3)	0	(3)	0	110	0	0	0	4	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		06/01/2012	Paydown		90,090	90,090	97,325	0	0	(7,235)	0	(7,235)	0	90,090	0	0	0	902	05/25/2039	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2012	Paydown		63,435	63,435	64,530	64,471	0	(1,037)	0	(1,037)	0	63,435	0	0	0	1,627	10/01/2035	1
3137A3-HS-1	FHR 3751 MC 4.000% 07/15/37		06/22/2012	STEPHENS INC.		2,145,000	2,000,000	1,983,750	1,985,282	0	1,315	0	1,315	0	1,986,597	0	158,403	158,403	45,778	07/15/2037	1
3137AK-KD-2	FHMS K705 X1 1.904% 09/25/18		06/01/2012	Paydown		0	0	3,310	0	0	(3,310)	0	(3,310)	0	0	0	0	0	184	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		06/01/2012	Paydown		0	0	604	0	0	(604)	0	(604)	0	0	0	0	0	14	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2012	Paydown		20,020	20,020	21,756	0	0	(1,736)	0	(1,736)	0	20,020	0	0	0	67	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.615% 01/25/22		06/01/2012	Paydown		0	0	2,183	0	0	(2,183)	0	(2,183)	0	0	0	0	0	29	01/25/2022	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		06/01/2012	Paydown		1,134	1,134	1,124	1,030	0	104	0	104	0	1,134	0	0	0	12	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2012	Paydown		578,778	578,778	562,045	562,233	0	16,544	0	16,544	0	578,778	0	0	0	7,705	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		06/01/2012	Paydown		105,750	105,750	107,956	107,926	0	(2,176)	0	(2,176)	0	105,750	0	0	0	1,420	01/01/2027	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2012	Paydown		2,136	2,136	2,137	2,136	0	0	0	0	0	2,136	0	0	0	58	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		06/01/2012	Paydown		6,404	6,404	6,466	6,460	0	(56)	0	(56)	0	6,404	0	0	0	176	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2012	Paydown		16,175	16,175	15,432	15,458	0	563	0	563	0	16,175	0	0	0	231	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2012	Paydown		92,764	92,764	89,619	91,098	0	1,666	0	1,666	0	92,764	0	0	0	1,986	06/25/2043	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2012	Paydown		2,739	2,739	2,711	2,712	0	27	0	27	0	2,739	0	0	0	63	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2012	Paydown		2,265,276	2,265,276	2,296,222	2,295,137	0	(29,861)	0	(29,861)	0	2,265,276	0	0	0	50,610	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2012	Paydown		206,305	206,305	215,331	214,721	0	(8,416)	0	(8,416)	0	206,305	0	0	0	3,953	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2012	Paydown		294,658	294,658	288,903	289,063	0	5,594	0	5,594	0	294,658	0	0	0	3,725	01/01/2026	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		05/23/2012	CRT CAPITAL GROUP LLC		2,592,853	2,441,768	2,565,765	2,563,551	0	202	0	202	0	2,563,753	0	29,100	29,100	45,308	01/01/2025	1
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		06/01/2012	Paydown		330,670	330,670	347,462	347,162	0	(16,492)	0	(16,492)	0	330,670	0	0	0	13,278	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2012	Paydown		569,622	569,622	574,428	574,137	0	(4,514)	0	(4,514)	0	569,622	0	0	0	9,379	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2012	Paydown		357,420	357,420	367,696	367,035	0	(9,614)	0	(9,614)	0	357,420	0	0	0	6,743	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2012	Paydown		296,496	296,496	308,449	308,104	0	(11,608)	0	(11,608)	0	296,496	0	0	0	5,660	01/01/2031	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2012	Paydown		151,854	151,854	160,348	159,445	0	(7,592)	0	(7,592)	0	151,854	0	0	0	3,407	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2012	Paydown		566,489	566,489	575,606	575,267	0	(8,778)	0	(8,778)	0	566,489	0	0	0	7,889	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2012	Paydown		161,994	161,994	164,778	164,675	0	(2,681)	0	(2,681)	0	161,994	0	0	0	2,451	11/01/2025	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2012	Paydown		11,855	11,855	12,365	12,323	0	(468)	0	(468)	0	11,855	0	0	0	222	08/20/2026	1
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		06/01/2012	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,450	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2012	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,240	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2012	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,200	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2012	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,613	06/01/2024	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2012	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	750	09/01/2025	1FE
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.240% 04/01/26		06/01/2012	Redemption 100.0000		250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	222	04/01/2026	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						15,651,695	15,355,610	15,572,932	13,480,165	0	(104,618)	0	(104,618)	0	15,464,192	0	187,503	187,503	245,637	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2012	Paydown		100,262	100,262	86,476	90,268	0	9,994	0	9,994	0	100,262	0	0	0	2,114	05/25/2033	1FM

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00441A-AA-2	ACE HARDWARE CORP 9.125% 06/01/16		06/01/2012	Call 104.5630		903,424	864,000	851,904	856,336	0	596	0	596	0	856,932	0	46,492	46,492	39,420	06/01/2016	3FE
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		06/01/2012	Paydown		19,620	19,620	14,038	13,946	0	5,674	0	5,674	0	19,620	0	0	0	494	04/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2012	Paydown		58,630	58,630	53,272	53,268	0	5,362	0	5,362	0	58,630	0	0	0	1,455	09/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2012	Paydown		20,939	20,939	20,877	20,854	0	85	0	85	0	20,939	0	0	0	446	09/25/2035	2FM
037411-AQ-8	APACHE CORP 6.250% 04/15/12		04/15/2012	Maturity		2,000,000	2,000,000	2,069,760	2,004,098	0	(4,098)	0	(4,098)	0	2,000,000	0	0	0	62,500	04/15/2012	1FE
048677-AA-6	ATLANTIC MARINE CORP COM 5.535% 06/01/22		05/07/2012	FTN FINANCIAL SECURITIES		514,297	467,500	467,500	467,500	0	0	0	0	0	467,500	0	46,797	46,797	10,598	06/01/2022	1FM
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 6.845% 03/25/37		06/01/2012	Paydown		1,278	1,278	1,073	915	0	364	0	364	0	1,278	0	0	0	(1,084)	03/25/2037	4FM
05946X-2B-8	BAFC 2005-8 4A6 5.500% 01/25/36		06/01/2012	Paydown		261,864	261,864	262,151	260,997	0	868	0	868	0	261,864	0	0	0	5,972	01/25/2036	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2012	Paydown		76,557	76,557	72,275	74,038	0	2,520	0	2,520	0	76,557	0	0	0	1,753	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2012	Paydown		19,340	19,340	19,181	19,200	0	140	0	140	0	19,340	0	0	0	466	11/25/2035	1FM
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		06/01/2012	Paydown		35,321	35,321	35,498	35,279	0	42	0	42	0	35,321	0	0	0	676	11/10/2042	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2012	Paydown		60,420	60,420	49,016	53,060	0	7,360	0	7,360	0	60,420	0	0	0	1,406	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2012	Paydown		15,897	15,897	15,560	15,700	0	198	0	198	0	15,897	0	0	0	379	12/25/2035	2FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		06/01/2012	Paydown		1	392,302	19,808	5,115	13,893	(9,366)	0	4,527	0	1	0	0	0	10,987	09/25/2036	6FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/26/2012	Paydown		19,444	27,266	25,770	14,592	12,910	(325)	20,611	(8,026)	0	19,444	0	0	0	731	01/25/2037	4FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		05/22/2012	RBS GREENWICH CAPITAL		1,795,886	1,956,702	1,786,714	1,846,001	0	2,385	0	2,385	0	1,848,386	0	(52,501)	(52,501)	56,744	03/25/2037	2FM
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		05/01/2012	Paydown		32,971	32,971	30,107	31,106	0	1,865	0	1,865	0	32,971	0	0	0	728	03/25/2037	2AM
													0					0			
07383F-E9-5	BSCMS 2004-PWR4 A2 5.286% 06/11/41		06/01/2012	Paydown		28,007	28,007	27,302	27,654	0	353	0	353	0	28,007	0	0	0	617	06/11/2041	1FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		06/01/2012	Paydown		226,165	226,165	227,283	226,060	0	105	0	105	0	226,165	0	0	0	4,332	02/13/2046	1FM
085789-AC-9	BERRY PETROLEUM CO 8.250% 11/01/16		04/09/2012	Call 104.1250		848,619	815,000	782,060	787,974	0	829	0	829	0	788,803	0	59,816	59,816	29,510	11/01/2016	4FE
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		05/01/2012	Various		0	270,325	0	0	0	0	0	0	0	0	0	0	0	9,404	04/15/2028	6FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2012	Redemption 100.0000		447,020	447,020	447,020	447,020	0	0	0	0	0	447,020	0	0	0	15,310	06/01/2034	2AM
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		06/27/2012	FTN FINANCIAL SECURITIES		2,169,020	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	169,020	169,020	116,631	01/15/2018	2FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2012	Paydown		76,332	76,332	36,305	36,263	0	40,068	0	40,068	0	76,332	0	0	0	2,012	02/25/2037	5FM
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		04/02/2012	JEFFERIES & CO		3,332,934	3,979,623	3,568,197	3,567,966	0	(4,499)	0	(4,499)	0	3,563,466	0	(230,532)	(230,532)	79,094	05/25/2037	2FM
12544V-AE-9	CWHL 2007-5 A5 5.750% 05/25/37		04/01/2012	Paydown		20,377	20,377	18,271	18,270	0	2,108	0	2,108	0	20,377	0	0	0	392	05/25/2037	2FM
125581-FY-9	CIT GROUP INC 7.000% 05/04/15		04/16/2012	Call 100.0000		532,000	532,000	459,805	468,124	0	4,677	0	4,677	0	472,801	0	59,199	59,199	16,137	05/04/2015	4FE
125581-GA-0	CIT GROUP INC 7.000% 05/02/17		06/04/2012	Call 100.0000		765,799	765,799	627,799	637,148	0	7,370	0	7,370	0	644,518	0	121,280	121,280	24,970	05/02/2017	3FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2012	Paydown		29,231	29,231	23,769	23,760	0	5,471	0	5,471	0	29,231	0	0	0	750	11/25/2036	4FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 5.514% 01/27/19		06/01/2012	Paydown		3,318	3,318	3,278	3,295	0	23	0	23	0	3,318	0	0	0	73	01/27/2019	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2012	Paydown		27,186	27,186	25,374	25,373	0	1,813	0	1,813	0	27,186	0	0	0	633	10/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2012	Paydown		33,166	33,166	32,503	32,728	0	438	0	438	0	33,166	0	0	0	831	08/25/2035	4FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2012	Paydown		129,564	129,564	119,847	123,133	0	6,431	0	6,431	0	129,564	0	0	0	3,117	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2012	Paydown		36,542	36,542	36,531	36,472	0	70	0	70	0	36,542	0	0	0	874	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2012	Paydown		28,680	28,680	21,926	23,328	0	5,352	0	5,352	0	28,680	0	0	0	670	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2012	Paydown		82,198	82,198	56,898	53,668	0	28,530	0	28,530	0	82,198	0	0	0	1,886	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2012	Paydown		33,367	33,367	31,031	32,379	0	987	0	987	0	33,367	0	0	0	724	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2012	Paydown		207,613	207,613	206,250	206,733	0	880	0	880	0	207,613	0	0	0	4,763	11/25/2035	3FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		06/01/2012	Paydown		261,812	261,812	250,031	259,648	0	2,165	0	2,165	0	261,812	0	0	0	5,290	10/25/2033	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2012	Paydown		67,021	67,021	41,453	36,915	0	30,105	0	30,105	0	67,021	0	0	0	1,634	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		06/01/2012	Paydown		81,403	81,403	60,689	60,217	0	21,186	0	21,186	0	81,403	0	0	0	2,009	03/25/2037	3FM
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		06/21/2012	BANK of AMERICA SEC		545,235	489,000	482,723	483,625	0	362	0	362	0	483,986	0	61,249	61,249	32,921	09/15/2017	4FE
13213P-AA-8	Cambrian VRDN 0.300% 02/01/31		06/01/2012	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	92	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.435% 02/18/35		06/01/2012	Paydown		130,328	130,328	130,248	130,101	0	228	0	228	0	130,328	0	0	0	3,091	02/18/2035	1FM
15132E-LC-0	CDMC 2005-1 A5 5.435% 02/18/35		06/01/2012	Paydown		65,164	65,164	65,124	65,050	0	114	0	114	0	65,164	0	0	0	1,546	02/18/2035	2FM
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		06/01/2012	Paydown		1,974	1,974	1,582	1,533	0	441	0	441	0	1,974	0	0	0	52	05/25/2036	2FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/26/2012	Paydown		10,291	10,291	6,452	6,531	629	3,776	644	3,761	0	10,291	0	0	0	257	11/25/2036	6FM
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		06/01/2012	Paydown		409,744	409,744	393,995	408,417	0	1,327	0	1,327	0	409,744	0	0	0	7,835	10/15/2037	1FM
22238H-GQ-7	COUNTRYWIDE FINL CORP 5.800% 06/07/12		06/07/2012	Maturity		550,000	550,000	569,718	560,151	0	(10,151)	0	(10,151)	0	550,000	0	0	0	16,482	06/07/2012	1FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		05/01/2012	Paydown		132	132	130	132	0	0	0	0	0	132	0	0	0	(23)	09/30/2024	1FM
22540A-FY-9	CSFB 98-C1 E 7.340% 05/17/40		04/11/2012	Paydown		347,126	347,126	347,126	347,126	0	0	0	0	0	347,126	0	0	0	8,654	05/17/2040	1FM

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 DuringYear	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		06/01/2012	Paydown		30,477	30,477	29,328	29,813	0	664	0	664	0	30,477	0	0	0	688	06/25/2033	1FM
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		06/01/2012	Paydown		177,665	177,665	172,273	176,959	0	706	0	706	0	177,665	0	0	0	4,123	01/15/2037	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		06/01/2012	Paydown		153,359	153,359	155,635	154,685	0	(1,326)	0	(1,326)	0	153,359	0	0	0	3,931	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		06/01/2012	Paydown		310,824	310,824	308,553	309,792	0	1,032	0	1,032	0	310,824	0	0	0	6,549	08/15/2038	1FM
226373-AA-6	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		445,387	443,000	445,810	445,526	0	(140)	0	(140)	0	445,387	0	0	0	20,600	04/01/2019	4FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2012	Paydown		120,793	120,793	121,995	121,918	0	(1,126)	0	(1,126)	0	120,793	0	0	0	1,782	01/10/2021	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2012	Paydown		35,214	35,214	33,371	34,584	0	630	0	630	0	35,214	0	0	0	786	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2012	Paydown		15,225	15,225	14,385	14,384	0	840	0	840	0	15,225	0	0	0	330	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		06/26/2012	Paydown		11,973	24,397	20,426	12,266	9,048	815	26,759	(16,896)	0	11,973	0	0	0	594	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		06/01/2012	Paydown		67,955	67,955	58,612	56,125	0	11,830	0	11,830	0	67,955	0	0	0	1,769	06/25/2036	1FM
25459H-AG-0	DIRECTV HLDS/FN 7.625% 05/15/16		05/15/2012	Various		6,228,780	6,000,000	6,460,000	6,259,517	0	(40,380)	0	(40,380)	0	6,219,137	0	9,643	9,643	228,750	05/15/2016	2FE
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange		1,999,177	2,000,000	1,999,160	0	0	17	0	17	0	1,999,177	0	0	0	14,144	03/15/2022	2FE
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/21/2012	BANK of AMERICA SEC		1,979,860	2,000,000	1,999,177	0	0	9	0	9	0	1,999,185	0	(19,325)	(19,325)	16,044	03/15/2022	2FE
29078E-AC-9	EMBARQ CORP 6.738% 06/01/13		04/02/2012	Call 100.0000		500,000	500,000	503,140	500,792	0	(136)	0	(136)	0	500,655	0	(655)	(655)	47,359	06/01/2013	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		05/30/2012	Various		18,540	18,000	17,776	17,777	0	14	0	14	0	17,791	0	750	750	1,308	08/01/2017	4FE
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2012	Paydown		39,064	39,064	39,040	38,971	0	94	0	94	0	39,064	0	0	0	859	08/25/2035	4FM
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/13/2012	RBS GREENWICH CAPITAL		892,071	936,557	861,633	886,992	0	920	0	920	0	887,911	0	4,159	4,159	30,746	08/25/2036	1FM
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/01/2012	Paydown		16,774	16,774	15,432	15,886	0	888	0	888	0	16,774	0	0	0	415	08/25/2036	1FM
32056F-AG-7	FHASI 2007-5 B1 6.250% 08/25/37		06/01/2012	Paydown		1	1	0	0	0	1	0	1	0	1	0	0	0	0	08/25/2037	6FE
337158-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012	FTN FINANCIAL SECURITIES		522,150	500,000	498,675	499,348	0	41	0	41	0	499,389	0	22,761	22,761	15,616	04/01/2016	2FE
361849-CB-6	GMACC 1997-C1 X 1.341% 07/15/27		04/01/2012	Redemption 0.0000		(1)	0	(2,478)	(2,411)	0	0	0	0	0	(2,411)	0	2,410	2,410	0	07/15/2027	1AM
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		06/01/2012	Paydown		328,664	328,664	315,877	325,253	0	3,411	0	3,411	0	328,664	0	0	0	8,001	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2012	Paydown		48,399	48,399	32,728	31,434	1,168	15,797	0	16,965	0	48,399	0	0	0	1,125	01/25/2037	6FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2012	Paydown		25,380	25,380	24,178	24,645	0	735	0	735	0	25,380	0	0	0	659	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2012	Paydown		22,037	22,037	18,015	19,434	0	2,602	0	2,602	0	22,037	0	0	0	496	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.595% 01/25/45		06/25/2012	Paydown		33,572	33,572	29,459	29,398	0	4,174	0	4,174	0	33,572	0	0	0	85	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2012	Paydown		28,722	28,722	29,584	29,409	0	(686)	0	(686)	0	28,722	0	0	0	441	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2012	Redemption 100.0000		23,482	23,482	23,482	23,482	0	0	0	0	0	23,482	0	0	0	571	01/15/2026	2
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		06/01/2012	Paydown		29,571	29,571	28,166	28,722	0	849	0	849	0	29,571	0	0	0	653	04/25/2032	6FM
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		06/01/2012	Paydown		1	113,823	3,633	1,392	0	(2,911)	0	(2,911)	0	1	0	0	0	2,303	09/25/2037	1FM
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16		04/01/2012	Call 104.7500		426,333	407,000	358,947	370,966	0	1,511	0	1,511	0	372,477	0	53,856	53,856	27,388	01/15/2016	4FE
428236-AV-5	HEWLETT PACKARD 4.750% 06/02/14		05/03/2012	WELLS FARGO		3,192,210	3,000,000	2,999,790	2,999,796	0	28	0	28	0	2,999,825	0	192,385	192,385	61,750	06/02/2014	1FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		06/01/2012	Paydown		23,005	23,005	3,731	390	0	22,615	0	22,615	0	23,005	0	0	0	(7,801)	05/25/2036	1FM
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		06/08/2012	DEUTSCHE BANK		25,875	25,000	25,000	0	0	0	0	0	0	25,000	0	875	875	943	06/15/2021	4FE
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/01/2012	Paydown		130,342	180,174	160,623	158,758	0	9,747	0	9,747	0	130,342	0	0	0	4,786	04/25/2036	4FM
456652-AG-1	IMJA 2007-A1 A7 6.000% 08/25/37		05/22/2012	KNIGHT LIBERTAS LLC		4,371,593	5,231,525	5,139,564	5,167,372	0	(17,931)	0	(17,931)	0	5,149,441	0	(777,848)	(777,848)	151,714	08/25/2037	4FM
456652-AG-1	IMJA 2007-A1 A7 6.000% 08/25/37		05/01/2012	Paydown		115,382	115,382	113,354	113,967	0	1,415	0	1,415	0	115,382	0	0	0	2,481	08/25/2037	4FM
45768V-AD-0	INSIGHT COMMUNICATIONS 9.375% 07/15/18		04/02/2012	Call 103.0701		1,995,438	1,936,000	1,946,554	1,944,500	0	(388)	0	(388)	0	1,944,111	0	51,326	51,326	364,300	07/15/2018	4FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2012	Paydown		26,451	26,451	26,449	26,400	0	51	0	51	0	26,451	0	0	0	627	01/25/2036	3FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2012	Paydown		161,354	161,354	161,030	117,965	42,737	652	0	43,389	0	161,354	0	0	0	4,186	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2012	Paydown		26,309	26,309	25,695	25,701	0	608	0	608	0	26,309	0	0	0	675	02/25/2036	5FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		06/01/2012	Paydown		86,074	86,074	89,947	87,712	0	(1,638)	0	(1,638)	0	86,074	0	0	0	1,855	08/12/2040	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2012	Paydown		96,423	96,423	71,889	71,849	0	24,573	0	24,573	0	96,423	0	0	0	2,285	07/25/2036	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/26/2012	Paydown		120,601	177,013	152,649	161,014	0	4,936	86,218	(81,282)	0	120,601	0	0	0	4,882	11/25/2036	4FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/26/2012	Paydown		17,733	29,085	25,313	18,666	9,821	77	21,014	(11,116)	0	17,733	0	0	0	766	01/25/2037	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/26/2012	Paydown		23,919	34,752	34,843	36,073	0	(599)	23,693	(24,292)	0	23,919	0	0	0	932	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/26/2012	Paydown		1	24,569	18,830	7,951	11,742	0	45,664	(33,922)	0	1	0	0	0	743	11/25/2036	5FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		06/01/2012	Paydown		16,259	56,812	42,614	42,596	0	2,140	15,613	(13,473)	0	16,259	0	0	0	1,585	05/25/2037	1FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		05/29/2012	Various		866,063	811,000	825,744	821,491	0	(1,548)	0	(1,548)	0	819,943	0	46,119	46,119	56,192	02/15/2015	4FE
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		05/31/2012	Redemption 100.0000		79,600	79,600	79,600	79,600	0	0	0	0	0	79,600	0	0	0	2,985	05/31/2014	2FE
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		05/24/2012	Call 108.8750		206,863	190,000	192,622	192,276	0	(218)	0	(218)	0	192,058	0	14,805	14,805	10,914	04/01/2018	4FE
576434-RW-6	MALT 2004-5 B1 5.988% 06/25/34		06/01/2012	Paydown		89,279	89,279	84,480	86,041	0	3,237	0	3,237	0	89,279	0	0	0	2,196	06/25/2034	5FM
617446-HR-3	MORGAN STANLEY 5.300% 03/01/13		06/19/2012	DEUTSCHE BANK		10,178,200	10,000,000	9,831,100	9,974,503	0	10,201	0	10,201	0	9,984,704	0	193,496	193,496	428,417	03/01/2013	1FE

STATEMENT AS OF JUNE 30, 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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		05/01/2012	Paydown		463,798	463,798	466,497	463,422	0	375	0	375	0	463,798	0	0	0	8,579	01/13/2041	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2012	Paydown		28,982	28,982	24,785	23,708	0	5,274	0	5,274	0	28,982	0	0	0	646	10/25/2036	3FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2012	Paydown		41,444	41,444	35,523	35,264	0	6,180	0	6,180	0	41,444	0	0	0	1,019	01/25/2047	3FM
62912X-AA-2	NGPL PIPE LLC 6.514% 12/15/12		05/25/2012	TENDER OFFER		5,168,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	168,500	168,500	144,756	12/15/2012	3FE
749121-BR-9	QWEST COMMUNICATIONS 7.500% 02/15/14		05/17/2012	Call 100.0000		582,000	582,000	576,180	578,531	0	579	0	579	0	579,109	0	2,891	2,891	32,980	02/15/2014	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		06/26/2012	Paydown		14,286	24,945	20,942	20,879	0	1,878	18,955	(17,077)	0	14,286	0	0	0	662	06/01/2036	4FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2012	Paydown		15,573	15,573	12,333	12,330	0	3,243	0	3,243	0	15,573	0	0	0	341	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2012	Paydown		8,764	8,764	7,134	6,971	0	1,793	0	1,793	0	8,764	0	0	0	204	04/25/2037	4FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2012	Paydown		263,444	263,444	241,051	241,261	0	22,183	0	22,183	0	263,444	0	0	0	4,785	11/25/2032	5AM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		06/01/2012	Paydown		8,270	8,270	7,195	7,221	0	1,049	0	1,049	0	8,270	0	0	0	203	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/26/2012	Paydown		22,434	22,434	19,797	20,120	0	2,657	343	2,314	0	22,434	0	0	0	470	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2012	Paydown		655,900	655,900	654,056	653,104	0	2,797	0	2,797	0	655,900	0	0	0	14,859	11/25/2035	2FM
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		06/01/2012	Tax Free Exchange		274,268	271,000	274,406	0	0	(138)	0	(138)	0	274,268	0	0	0	6,504	02/15/2020	4FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2012	Paydown		40,971	40,971	40,329	40,597	0	374	0	374	0	40,971	0	0	0	1,105	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/26/2012	Paydown		74,760	74,760	73,140	74,226	0	1,558	1,024	534	0	74,760	0	0	0	1,713	10/25/2035	4FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/26/2012	Paydown		44,856	44,856	43,884	44,536	0	935	614	321	0	44,856	0	0	0	1,025	10/25/2035	4FM
87612E-AT-3	TARGET CORP 5.125% 01/15/13		06/22/2012	BARCLAYS		3,077,670	3,000,000	2,990,220	2,997,753	0	1,043	0	1,043	0	2,998,796	0	78,874	78,874	146,063	01/15/2013	1FE
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		04/24/2012	CORTVIEW CAPITAL SECURITIES LL		4,071,720	4,000,000	4,102,000	0	0	(33,414)	0	(33,414)	0	4,068,586	0	3,134	3,134	100,583	07/15/2012	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2012	Paydown		65,122	65,122	65,122	65,113	0	9	0	9	0	65,122	0	0	0	806	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2012	Paydown		73,541	73,541	61,407	64,574	0	8,967	0	8,967	0	73,541	0	0	0	1,699	06/25/2033	1FM
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		06/01/2012	Paydown		3,520	3,520	3,096	3,324	0	196	0	196	0	3,520	0	0	0	70	02/15/2041	1FM
92976B-BL-5	WBCMT 2005-C22 5.464% 12/15/44		06/01/2012	Paydown		35,279	35,279	35,529	35,297	0	(18)	0	(18)	0	35,279	0	0	0	835	12/15/2044	1FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		06/01/2012	Paydown		24,473	24,473	24,278	24,318	0	155	0	155	0	24,473	0	0	0	552	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2012	Paydown		26,271	26,271	24,988	24,395	0	1,875	0	1,875	0	26,271	0	0	0	601	11/25/2035	3FM
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		06/22/2012	MORGAN STANLEY FIXED INC		1,151,895	1,683,134	1,383,336	1,378,729	0	(16,573)	0	(16,573)	0	1,375,920	0	(224,025)	(224,025)	49,286	07/25/2036	4FM
93934N-AK-1	WMALT 2006-5 1A10 6.000% 07/25/36		06/23/2012	Paydown		21,547	37,447	30,777	30,675	0	2,239	0	2,239	0	33,220	0	(11,672)	(11,672)	9,387	07/25/2036	4FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/26/2012	Paydown		44,001	44,001	34,603	32,467	0	12,004	470	11,534	0	44,001	0	0	0	825	07/25/2036	1FM
949772-AG-2	WFMBS 2005-18 2A4 5.500% 12/25/35		04/01/2012	Paydown		24,344	24,344	24,428	24,263	0	81	0	81	0	24,344	0	0	0	446	12/25/2035	1FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		06/01/2012	Paydown		240,155	240,155	236,178	237,770	0	2,386	0	2,386	0	240,155	0	0	0	5,718	01/25/2036	2FM
94982N-AC-8	WFMBS 2005-4 A3 5.000% 04/25/35		06/01/2012	Paydown		96,216	96,216	96,367	95,960	0	256	0	256	0	96,216	0	0	0	2,009	04/25/2035	1FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2012	Paydown		104,850	104,850	101,950	103,043	0	1,807	0	1,807	0	104,850	0	0	0	2,289	03/25/2036	3FM
971804-9N-1	WILMINGTON TR CO AMER AIR-N497AA 4.321% 03/15/13		06/05/2012	PRIVATE PLACEMENT		353,027	641,868	175,872	175,872	0	0	0	0	0	175,872	0	177,155	177,155	0	03/15/2013	6
06849R-AB-8	BARRICK NA FINANCE LLC 6.800% 09/15/18	I	04/03/2012	Various		2,434,140	2,000,000	2,279,720	2,230,998	0	(8,006)	0	(8,006)	0	2,222,992	0	211,148	211,148	77,067	09/15/2018	1FE
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	06/18/2012	BARCLAYS		542,650	536,000	540,175	539,962	0	(196)	0	(196)	0	539,766	0	2,884	2,884	26,564	03/15/2021	4FE
90388@-AJ-0	ULTRA RESOURCES INC 2010 E 4.510% 10/12/20	I	05/03/2012	PRIVATE PLACEMENT		2,955,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(45,000)	(45,000)	95,838	10/12/2020	2
04363U-AC-0	ASCIANO FINANCE 5.000% 04/07/18	F	06/19/2012	J P MORGAN SEC FIXED INC		1,040,580	1,000,000	994,580	995,064	0	322	0	322	0	995,386	0	45,194	45,194	35,417	04/07/2018	2FE
716743-AA-7	PETRONAS CAPITAL LTD 7.000% 05/22/12	F	05/22/2012	Various		2,000,000	2,000,000	2,127,220	2,009,974	0	(9,974)	0	(9,974)	0	2,000,000	0	0	0	70,000	05/22/2012	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	04/04/2012	UBS WARBURG		263,620	269,000	266,892	267,169	0	36	0	36	0	267,205	0	(3,585)	(3,585)	23,267	07/15/2017	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						80,267,313	81,964,001	79,810,623	71,215,137	101,948	246,988	261,622	87,314	0	79,786,235	0	481,075	481,075	2,993,056	XXX	XXX
06605V-AA-5	BANKBOSTON CAP TRUST III 1.218% 06/15/27		05/25/2012	TENDER OFFER		595,000	700,000	698,285	699,011		27		27		699,038		(104,038)	(104,038)	3,983	06/15/2027	2FM
4899999. Subtotal - Bonds - Hybrid Securities						595,000	700,000	698,285	699,011	0	27	0	27	0	699,038	0	(104,038)	(104,038)	3,983	XXX	XXX
8399997. Total - Bonds - Part 4						96,544,870	98,050,473	96,115,492	85,423,657	101,948	139,679	261,622	(19,995)	0	95,980,327	0	564,540	564,540	3,242,960	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						96,544,870	98,050,473	96,115,492	85,423,657	101,948	139,679	261,622	(19,995)	0	95,980,327	0	564,540	564,540	3,242,960	XXX	XXX
685691-50-3	ORCHARD SUPPLY HARWARE CORP		04/03/2012	KNIGHT SECURITIES	340.000	702	0.00	4,938	0	0	0	0	0	0	4,938	0	(4,236)	(4,236)	0		P4UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						702	XXX	4,938	0	0	0	0	0	0	4,938	0	(4,236)	(4,236)	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						702	XXX	4,938	0	0	0	0	0	0	4,938	0	(4,236)	(4,236)	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						702	XXX	4,938	0	0	0	0	0	0	4,938	0	(4,236)	(4,236)	0	XXX	XXX

STATEMENT AS OF JUNE 30, 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
002824-10-0	ABBOTT LABS		05/19/2012	BARCLAYS	35,000.000	2,041,504		1,807,930	1,968,050	(160,121)	0	0	(160,121)	0	1,807,930	0	233,575	233,575	34,650		L
00484M-10-6	ACORDA THERAPEUTICS INC		04/12/2012	Various	11,085.000	288,430		284,544	264,266	20,278	0	0	20,278	0	284,544	0	3,886	3,886	0		L
008073-10-8	AEROVIRONMENT INC		04/25/2012	Various	14,295.000	349,877		431,769	261,170	6,002	0	0	6,002	0	431,769	0	(81,892)	(81,892)	0		L
029429-10-7	AMERICAN SCIENCE & ENGINEER		04/02/2012	S. G. COWEN SECURITIES CORP.	767.000	51,570		56,812	52,240	4,572	0	0	4,572	0	56,812	0	(5,242)	(5,242)	384		L
032803-10-8	ANCESTRY.COM INC		05/11/2012	KNIGHT SECURITIES	2,200.000	56,904		52,948	0	0	0	0	0	0	52,948	0	3,956	3,956	0		U
057665-20-0	BALCHEM CORP		06/29/2012	Various	27,188.000	835,927		694,364	669,478	(270,681)	0	0	(270,681)	0	694,364	0	141,563	141,563	2,973		U
089302-10-3	BIG LOTS INC		04/18/2012	KEY BANC CAPITAL MARKETS	2,515.000	113,070		83,120	69,592	(17,069)	0	0	(17,069)	0	83,120	0	29,951	29,951	0		L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/18/2012	WILLIAM BLAIR	5,715.000	192,140		105,589	196,482	(90,893)	0	0	(90,893)	0	105,589	0	86,551	86,551	0		L
09180C-10-6	BJ'S RESTAURANTS INC		05/10/2012	KNIGHT SECURITIES	4,870.000	218,123		221,600	136,096	(8,478)	0	0	(8,478)	0	221,600	0	(3,477)	(3,477)	0		L
09689U-10-2	BODY CENTRAL CORP		06/18/2012	Various	60,415.000	656,799		1,337,866	1,507,958	(170,092)	0	0	(170,092)	0	1,337,866	0	(681,067)	(681,067)	0		L
118255-10-8	BUCKEYE TECHNOLOGIES INC		06/18/2012	KNIGHT SECURITIES	6,775.000	180,868		234,005	0	0	0	0	0	0	234,005	0	(53,137)	(53,137)	725		L
119848-10-9	BUFFALO WILD WINGS INC		04/18/2012	S. G. COWEN SECURITIES CORP.	1,420.000	120,549		85,546	95,864	(10,318)	0	0	(10,318)	0	85,546	0	35,003	35,003	0		L
14964U-10-8	CAVIUM NETWORKS INC		05/22/2012	Various	10,840.000	285,317		336,296	308,181	28,114	0	0	28,114	0	336,296	0	(50,979)	(50,979)	0		L
156710-10-5	CERADYNE INC		04/25/2012	JP MORGAN - EQ	12,955.000	319,231		440,089	263,114	74,011	0	0	74,011	0	440,089	0	(120,858)	(120,858)	1,474		L
168615-10-2	CHICO'S FAS INC		05/15/2012	Various	21,805.000	327,400		279,785	190,516	17,254	0	0	17,254	0	279,785	0	47,615	47,615	898		L
179895-10-7	CLARCOR INC		06/19/2012	KNIGHT SECURITIES	3,545.000	177,930		139,913	161,268	(37,103)	0	0	(37,103)	0	139,913	0	38,017	38,017	813		L
184496-10-7	CLEAN HARBORS INC		06/29/2012	Various	17,625.000	1,038,000		950,055	1,123,241	(173,186)	0	0	(173,186)	0	950,055	0	87,945	87,945	0		L
19259P-30-0	COINSTAR INC		05/16/2012	Various	12,455.000	727,653		561,206	456,948	(50,547)	0	0	(50,547)	0	561,206	0	166,447	166,447	0		L
210313-10-2	CONSTANT CONTACT INC		06/13/2012	SIDOTI & CO LLC	4,630.000	77,219		106,781	90,751	1,022	0	0	1,022	0	106,781	0	(29,562)	(29,562)	0		L
23334L-10-2	DSW INC- A		06/29/2012	Various	8,120.000	432,308		282,201	293,201	(93,741)	0	0	(93,741)	0	282,201	0	150,107	150,107	2,570		U
237266-10-1	DARLING INTERNATIONAL INC		04/17/2012	Various	13,535.000	223,341		183,421	100,871	456	0	0	456	0	183,421	0	39,921	39,921	0		L
243537-10-7	DECKERS OUTDOOR CORP		05/10/2012	KNIGHT SECURITIES	4,235.000	215,659		287,503	171,166	(37,431)	0	0	(37,431)	0	287,503	0	(71,844)	(71,844)	0		L
252131-10-7	DEXCOM INC		05/11/2012	LEERINK SWANN	9,195.000	92,281		102,653	85,605	17,047	0	0	17,047	0	102,653	0	(10,372)	(10,372)	0		L
292554-10-2	ENCORE CAPITAL GROUP INC		06/29/2012	KNIGHT SECURITIES	12,505.000	358,510		235,773	265,856	(30,084)	0	0	(30,084)	0	235,773	0	122,738	122,738	0		L
296315-10-4	ESCO TECHNOLOGIES INC		06/06/2012	KNIGHT SECURITIES	1,280.000	44,043		44,886	32,637	7,907	0	0	7,907	0	44,886	0	(843)	(843)	193		L
31787A-50-7	FINISAR CORPORATION		06/26/2012	Various	40,426.000	558,510		700,198	573,537	5,594	0	0	5,594	0	700,198	0	(141,688)	(141,688)	0		L
343498-10-1	FLOWERS FOODS INC		04/02/2012	MERRILL LYNCH-ALGO	11,300.000	231,873		216,523	0	0	0	0	0	0	216,523	0	15,350	15,350	1,695		L
37244C-10-1	GENOMIC HEALTH INC		06/20/2012	Various	9,309.000	314,037		187,948	236,356	(48,407)	0	0	(48,407)	0	187,948	0	126,089	126,089	0		L
40425J-10-1	HMS HOLDINGS CORP		06/27/2012	Various	6,430.000	178,867		115,691	205,631	(89,940)	0	0	(89,940)	0	115,691	0	63,175	63,175	0		U
437076-10-2	HOME DEPOT		04/04/2012	BNY CONVERG-SOFT	1,885.000	93,825		69,080	79,245	(10,166)	0	0	(10,166)	0	69,080	0	24,745	24,745	547		L
45256B-10-1	IMPAX LABORATORIES INC		04/18/2012	Various	7,725.000	187,638		181,386	155,813	25,573	0	0	25,573	0	181,386	0	6,252	6,252	0		L
45784P-10-1	INSULET CORP		05/01/2012	Various	7,720.000	144,840		113,175	145,368	(32,192)	0	0	(32,192)	0	113,175	0	31,664	31,664	0		L
515098-10-1	LANDSTAR SYSTEM INC		06/12/2012	Various	5,880.000	315,242		259,012	281,770	(22,758)	0	0	(22,758)	0	259,012	0	56,231	56,231	556		L
576323-10-9	MASTEC INC		04/03/2012	Various	7,743.000	141,730		142,484	134,496	7,988	0	0	7,988	0	142,484	0	(754)	(754)	0		L
577933-10-4	MAXIMUS INC		06/27/2012	KNIGHT SECURITIES	1,260.000	56,528		39,131	52,101	(12,970)	0	0	(12,970)	0	39,131	0	17,397	17,397	227		L
594901-10-0	MICROS SYSTEMS INC		04/26/2012	STIFEL NICOLAUS & CO-EQ	1,300.000	71,236		47,047	57,526	(13,877)	0	0	(13,877)	0	47,047	0	24,189	24,189	0		L
594918-10-4	MICROSOFT CORP		04/20/2012	BARCLAYS	3,800.000	110,502		106,314	98,648	7,666	0	0	7,666	0	106,314	0	4,187	4,187	760		L
62541B-10-1	MULTI-FINELINE ELECTRONIX		05/04/2012	SIDOTI & CO LLC	3,727.000	88,632		101,890	68,986	22,580	0	0	22,580	0	101,890	0	(13,258)	(13,258)	0		L
651587-10-7	NEWMARKET CORP		06/29/2012	Various	4,647.000	956,257		923,588	0	0	0	0	0	0	923,588	0	32,669	32,669	1,955		L
651718-50-4	NEWPARK RESOURCES INC		05/14/2012	KNIGHT SECURITIES	14,605.000	88,316		130,657	114,000	(4,729)	0	0	(4,729)	0	130,657	0	(42,341)	(42,341)	0		L
67018T-10-5	NU SKIN ENTERPRISES INC - A		05/01/2012	ROBERT W. BAIRD	3,830.000	188,918		218,331	0	0	0	0	0	0	218,331	0	(29,413)	(29,413)	0		L
67020Q-30-5	NTELOS HOLDINGS CORP		04/15/2012	CASH IN LIEU	1.000	10		14	10	3	0	0	3	0	14	0	(3)	(3)	0		L
674215-10-8	OASIS PETROLEUM INC		05/14/2012	KNIGHT SECURITIES	3,275.000	89,450		100,505	95,270	5,235	0	0	5,235	0	100,505	0	(11,055)	(11,055)	0		L
683399-10-9	ONYX PHARMACEUTICALS INC		06/29/2012	Various	4,135.000	271,809		171,457	98,844	(5,481)	0	0	(5,481)	0	171,457	0	100,352	100,352	0		L
685691-40-4	ORCHARD SUPPLY HARWARE CORP		04/03/2012	BLOOMBERG TRADEBOOK	340.000	8,692		5,044	0	0	0	0	0	0	5,044	0	3,648	3,648	0		L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		04/25/2012	Various	7,305.000	150,221		136,678	124,588	(1,499)	0	0	(1,499)	0	136,678	0	13,543	13,543	0		L
716748-10-8	PETROQUEST ENERGY INC		06/13/2012	KNIGHT CAPITAL-CSA-EQUITY	18,700.000	86,454		162,525	123,420	39,105	0	0	39,105	0	162,525	0	(76,072)	(76,072)	0		L
73172K-10-4	POLYCOM INC		04/10/2012	Various	27,123.000	387,826		421,737	442,105	(20,368)	0	0	(20,368)	0	421,737	0	(33,910)	(33,910)	0		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		06/26/2012	Various	3,745.000	315,265		222,521	179,603	(34,977)	0	0	(34,977)	0	222,521	0	92,744	92,744	0		L
741511-10-9	PRICESMART INC		06/26/2012	Various	3,140.000	218,003		207,587	121,574	3,277	0	0	3,277	0	207,587	0	10,416	10,416	942		L
749941-10-0	RF MICRO DEVICES INC		05/10/2012	Various	132,589.000	548,648		844,127	624,532	134,535	0	0	134,535	0	844,127	0	(295,479)	(295,479)	0		L
768573-10-7	RIVERBED TECHNOLOGY INC		04/24/2012	Various	17,683.000	361,300		334,267	234,906	(113,243)	0	0	(113,243)	0	334,267	0	27,033	27,033	0		L
775711-10-4	ROLLINS INC		06/19/2012	Various	18,740.000	397,022		348,889	416,403	(67,514)	0	0	(67,514)	0	348,889	0	48,133	48,133	1,896		L
784117-10-3	SEI INVESTMENTS COMPANY		04/25/2012	Various	3,656.000	73,392		85,371	63,432	21,939	0	0	21,939	0	85,371	0	(11,979)	(11,979)	548		L

STATEMENT AS OF JUNE 30, 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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
795435-10-6	SALIX PHARMACEUTICALS LTD		06/22/2012	Various	5,340.000	272,216		155,158	255,519	(100,361)	0	0	(100,361)	0	155,158	0	117,057	117,057	0		L
812350-10-6	SEARS HOLDINGS CORP		05/16/2012	KNIGHT SECURITIES	711.000	36,181		21,656	21,656	0	0	0	0	0	21,656	0	14,525	14,525	0		L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/26/2012	Various	13,820.000	364,352		226,671	224,160	2,510	0	0	2,510	0	226,671	0	137,681	137,681	0		L
891092-10-8	TORO CO		06/06/2012	KNIGHT SECURITIES	6,905.000	482,242		368,260	418,857	(50,597)	0	0	(50,597)	0	368,260	0	113,982	113,982	3,575		L
892356-10-6	TRACTOR SUPPLY COMPANY		06/29/2012	Various	13,392.000	1,126,149		664,236	674,983	(339,448)	0	0	(339,448)	0	664,236	0	461,914	461,914	3,590		L
896818-10-1	TRIUMPH GROUP INC		06/19/2012	KNIGHT SECURITIES	3,330.000	191,265		165,189	194,639	(29,450)	0	0	(29,450)	0	165,189	0	26,076	26,076	266		L
899896-10-4	TUPPERWARE		06/20/2012	Various	18,625.000	1,033,968		966,123	949,251	(84,751)	0	0	(84,751)	0	966,123	0	67,845	67,845	11,793		L
92342Y-10-9	VERIFONE HOLDINGS INC		06/14/2012	Various	22,545.000	894,193		482,139	800,798	(318,660)	0	0	(318,660)	0	482,139	0	412,055	412,055	0		L
929740-10-8	WABTEC CORP		06/19/2012	KNIGHT SECURITIES	1,245.000	94,569		62,088	87,088	(25,000)	0	0	(25,000)	0	62,088	0	32,481	32,481	75		L
980745-10-3	WOODWARD GOVERNOR CO		05/08/2012	ROBERT W. BAIRD	4,625.000	181,506		143,961	189,301	(45,340)	0	0	(45,340)	0	143,961	0	37,546	37,546	370		L
981475-10-6	WORLD FUEL SERVICES CORP		06/22/2012	Various	25,764.000	953,597		760,690	1,081,573	(320,883)	0	0	(320,883)	0	760,690	0	192,907	192,907	1,932		L
292505-10-4	ENCANA CORP	A	06/29/2012	BEAR STEARS	640.000	78,078		16,181	11,859	4,322	0	0	4,322	0	16,181	0	61,897	61,897	256		L
835699-30-7	SONY CORP-SPONSORED ADR	F	06/05/2012	BNY CONVERG-SOFT	9,088.000	119,496		163,948	163,948	0	0	0	0	0	163,948	0	(44,451)	(44,451)	0		L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	06/18/2012	Various	11,795.000	740,310		279,562	383,220	(103,657)	0	0	(103,657)	0	279,562	0	460,747	460,747	0		L
Y62267-10-2	NAVIOS MARITIME PARTNERS	F	06/29/2012	BNY CONVERG-SOFT	2,912.000	38,773		49,568	42,923	6,645	0	0	6,645	0	49,568	0	(10,795)	(10,795)	2,563		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						22,666,591	XXX	20,465,262	18,992,490	(2,582,377)	0	0	(2,582,377)	0	20,465,262	0	2,201,334	2,201,334	78,226	XXX	XXX
9799997. Total - Common Stocks - Part 4						22,666,591	XXX	20,465,262	18,992,490	(2,582,377)	0	0	(2,582,377)	0	20,465,262	0	2,201,334	2,201,334	78,226	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						22,666,591	XXX	20,465,262	18,992,490	(2,582,377)	0	0	(2,582,377)	0	20,465,262	0	2,201,334	2,201,334	78,226	XXX	XXX
9899999. Total - Preferred and Common Stocks						22,667,293	XXX	20,470,200	18,992,490	(2,582,377)	0	0	(2,582,377)	0	20,470,200	0	2,197,098	2,197,098	78,226	XXX	XXX
9999999 - Totals						119,212,163	XXX	116,585,692	104,416,147	(2,480,429)	139,679	261,622	(2,602,372)	0	116,450,527	0	2,761,638	2,761,638	3,321,186	XXX	XXX

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

STATEMENT AS OF JUNE 30, 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 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
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
ECA (COVERED CALL)	ENCANA CORP 292505104	N/A		US - CBOE	06/29/2012	08/18/2012	(640)		21.000		(78,078)		(76,800)		(76,800)	1,278						
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A		US - CBOE	04/17/2012	07/21/2012	(38)		65.000		(3,306)		(10,222)		(10,222)	(6,916)						
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A		US - CBOE	05/16/2012	10/20/2012	(25)		85.000		(1,363)		(3,000)		(3,000)	(1,637)						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(82,747)	0	(90,022)	XXX	(90,022)	(7,275)	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(82,747)	0	(90,022)	XXX	(90,022)	(7,275)	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	(82,747)	0	(90,022)	XXX	(90,022)	(7,275)	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	(82,747)	0	(90,022)	XXX	(90,022)	(7,275)	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# 976657A@5		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012		1,000,000	21.000			1,062	(166)		(166)	1,992				1,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	1,062	(166)	XXX	(166)	1,992	0	0	0	1,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	1,062	(166)	XXX	(166)	1,992	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	1,062	(166)	XXX	(166)	1,992	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	1,062	(166)	XXX	(166)	1,992	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
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	1,062	(166)	XXX	(166)	1,992	0	0	0	1,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	(82,747)	0	(90,022)	XXX	(90,022)	(7,275)	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	(82,747)	1,062	(90,188)	XXX	(90,188)	(5,283)	0	0	0	1,000,000	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin 15 Cumulative	Change in Variation Margin 16 Gain (Loss) Recognized in Current Year	Change in Variation Margin 17 Gain (Loss) Used to Adjust Basis of Hedged Item	Change in Variation Margin 18 Deferred	19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	XXX
BLU2	(17)	(850)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,347.3000	1,423.8000	(65,025)		(65,025)	(65,025)			175,504	100/66
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,382.1000	1,423.8000	(2,085)		(2,085)	(2,085)			10,324	100/66
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,382.2000	1,423.8000	(2,080)		(2,080)	(2,080)			10,324	100/66
NQU2	(5)	(100)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510.0500	2,609.7500	(9,970)		(9,970)	(9,970)			51,619	100/66
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	2,574.7500	2,609.7500	(700)		(700)	(700)			10,324	100/66
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	2,599.5000	2,609.7500	(205)		(205)	(205)			10,324	100/66
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	2,533.5000	2,609.7500	(1,525)		(1,525)	(1,525)			10,324	100/66
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/28/2012	2,530.2500	2,609.7500	(1,590)		(1,590)	(1,590)			10,324	100/66
R2U2	(4)	(400)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	745.1500	795.4000	(20,100)		(20,100)	(20,100)			41,295	100/66
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/13/2012	748.8000	795.4000	(4,660)		(4,660)	(4,660)			10,324	100/66
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	760.8000	795.4000	(3,460)		(3,460)	(3,460)			10,324	100/66
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	772.6000	795.4000	(2,280)		(2,280)	(2,280)			10,324	100/66
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	755.9000	795.4000	(3,950)		(3,950)	(3,950)			10,324	100/66
ESU2	(22)	(1,100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300.2500	1,356.5000	(61,875)		(61,875)	(61,875)			227,123	100/66
ESU2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,321.0000	1,356.5000	(3,550)		(3,550)	(3,550)			20,648	100/66
ESU2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,330.5000	1,356.5000	(3,900)		(3,900)	(3,900)			30,971	100/66
ESU2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	1,309.2500	1,356.5000	(4,725)		(4,725)	(4,725)			20,648	100/66
1349999. Subtotal - Short Futures - Hedging Other												(191,680)	0	(191,680)	(191,680)	0	0	671,048	XXX
1389999. Subtotal - Short Futures												(191,680)	0	(191,680)	(191,680)	0	0	671,048	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												(191,680)	0	(191,680)	(191,680)	0	0	671,048	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	XXX
1449999 - Totals												(191,680)	0	(191,680)	(191,680)	0	0	671,048	XXX

Broker Name	Net Cash Deposits
Goldman Sachs	(671,046)
Total Net Cash Deposits	(671,046)

(a)

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

STATEMENT AS OF JUNE 30, 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		(90,022)	0		(281,702)	0	671,048	671,048
Morgan Stanley	Y	Y			(166)	0		(166)	0	1,000,000	999,834
0299999. Total NAIC 1 Designation			0	0	(166)	0	0	(166)	0	1,000,000	999,834
0899999 - Totals			0	0	(90,188)	0	0	(281,868)	0	1,671,048	1,670,882

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
912810-FT-0	USTR 4 1/2 BOND 36			942,052	932,955	07/02/2012
912810-PW-2	USTR 4 3/8 BOND 38			2,889,077	2,860,591	07/02/2012
912810-QL-5	USTR 4 1/4 BOND 40			2,907,146	2,855,385	07/02/2012
912828-ET-3	USTR 2 TRIN A 16			2,456,819	2,423,490	07/02/2012
912828-MY-3	USTR 0 1/2 TRIN K 15			2,677,627	2,622,319	07/02/2012
912828-QD-5	USTR 0 1/8 TRIN W 16			2,896,529	2,834,599	07/02/2012
912828-QF-0	USTR 2 NOTE X 16			2,786,426	2,734,597	07/02/2012
912828-SA-9	USTR 0 1/8 TRIN A 22			2,741,513	2,683,536	07/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				20,297,190	19,947,471	XXX
9999999 - Totals				20,297,190	19,947,471	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 1,899,248 Book/Adjusted Carrying Value $ 1,819,078
2. Average balance for the year to date Fair Value $ 19,854,558 Book/Adjusted Carrying Value $ 19,854,558
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 19,947,471 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JAJO20		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-RW-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				31,500,000	31,500,000	XXX
0599999. Total - U.S. Government Bonds				31,500,000	31,500,000	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				3,000,000	3,000,000	XXX
1099999. Total - All Other Government Bonds				3,000,000	3,000,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN Adj % Due 12/1/2032 Sched		1FE	6,400,000	6,400,000	12/01/2032
485107-CK-0	KC MO TIF VRDN Adj % Due 11/1/2028 Sched		1FE	9,000,000	9,000,000	11/01/2028
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				15,400,000	15,400,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	3,400,000	3,400,000	11/15/2038
235036-SV-3	DALLAS REV 0.9% Due 11/1/2012 MN1		1FE	1,901,083	1,900,000	11/01/2012
47759K-AA-7	JJB PROPERTIES LLC OK REV VAR RATE NOTE Adj % Due 1/1/2036 Sched		1FE	3,625,000	3,625,000	01/01/2036
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 CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,550,000	3,550,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	3,503,675	3,503,971	07/01/2013
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN Adj % Due 4/1/2026 Sched		1FE	2,250,000	2,250,000	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				28,229,758	28,228,971	XXX
3199999. Total - U.S. Special Revenues Bonds				43,629,758	43,628,971	XXX
049560-AC-9	ATMOS ENERGY 5 1/8% Due 1/15/2013 JJ15		2FE	511,304	511,459	01/15/2013
26884A-AW-3	ERP OPERATING 5 1/2% Due 10/1/2012 JJ15		2FE	2,427,799	2,428,888	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	1,753,232	1,754,131	07/15/2012
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,202,550	3,200,000	02/06/2014
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.91% Due 8/6/2012 AO1		1FE	401,873	402,285	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-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	2,500,000	2,500,000	01/24/2013
91914C-AA-5	VALERO LOGISTICS 6 7/8% Due 7/15/2012 JJ15		2FE	3,604,093	3,608,288	07/15/2012
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				28,230,851	28,235,052	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	4,565,000	4,565,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,602,500	3,602,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				8,167,500	8,167,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				36,398,351	36,402,552	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				78,130,851	78,135,052	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				36,397,258	36,396,471	XXX
6599999. Total Bonds				114,528,109	114,531,522	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			4,441,171	4,433,213	01/22/2013
29379V-AE-3	ENTERPRISE PRODUCTS OPER CORP 4.6% Due 8/1/2012 FA1			2,005,802	2,006,460	08/01/2012
316175-40-5	FIDELITY INST MM FUND PRIME			50,552	50,552	
40429C-CW-0	HSBC FINANCE CORP Flt % Due 9/14/2012 MJSD15			2,200,037	2,197,165	09/14/2012
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			1,800,054	1,800,000	12/28/2012
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 PWR-MINN Corp 8% Due 8/28/2012 FA28			2,779,972	2,782,219	08/28/2012
98647R-AD-5	YORK REV 0.45% Due 9/4/2012 MS4			2,000,000	2,000,000	09/04/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				17,977,588	17,969,609	XXX
03040L-G6-0	AMER WATER CAP CORP CP 0.45% Due 7/6/2012 At Mat			10,098,233	10,098,233	07/06/2012
04956L-G2-9	ATMOS ENERGY CP 0.34% Due 7/2/2012 At Mat			9,399,379	9,399,379	07/02/2012
2925A2-G3-8	ENBRIDGE CP 0.43% Due 7/3/2012 At Mat			6,697,759	6,697,759	07/03/2012
50104L-G5-6	KROGER CO CP 0.38% Due 7/5/2012 At Mat			1,804,867	1,804,867	07/05/2012
66807M-G5-0	NOWEST CP 0.4% Due 7/5/2012 At Mat			1,099,829	1,099,829	07/05/2012
6708K2-G3-3	OGE ENERGY CORP CP 0.38% Due 7/3/2012 At Mat			3,499,852	3,499,852	07/03/2012
68267T-G2-1	ONEOK CP 0.38% Due 7/2/2012 At Mat			7,599,438	7,599,438	07/02/2012
74326L-G9-0	PROGRESS ENERGY CP 0.36% Due 7/9/2012 At Mat			10,098,827	10,098,827	07/09/2012
84755L-GB-4	SPECTRA ENERGY CP 0.41% Due 7/11/2012 At Mat			5,398,832	5,398,832	07/11/2012
94707L-G6-3	WEATHERFORD CP 0.35% Due 7/6/2012 At Mat			4,498,895	4,498,895	07/06/2012
98419X-G5-9	XSTARA CP 0.45% Due 7/5/2012 At Mat			10,099,243	10,099,242	07/05/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				70,295,153	70,295,153	XXX
9999999 - Totals				202,800,851	202,796,284	XXX

General Interrogatories:

1. Total activity for the year to date	Fair Value $	27,077,530	Book/Adjusted Carrying Value $	27,057,121
2. Average balance for the year to date	Fair Value $	212,151,282	Book/Adjusted Carrying Value $	212,333,215
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value $	223,098,041	Book/Adjusted Carrying Value $	222,743,755

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Fifthe Third Bank Cincinnati, OH					6,506,124	4,467,679	4,993,303	XXX
Bank of New york Mellon New York, NY					(1,469,823)	29,475,746	985,123	XXX
M&T Bank Buffalo, NY					868,526	893,381	901,835	XXX
Goldman Sachs New York, NY					427,924	367,741	507,900	XXX
Northern Trust Chicago, IL					251,500	251,500	251,500	XXX
JP Morgan/Chase New York, NY					(9,349,437)	(6,452,482)	(8,393,850)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,765,186)	29,003,565	(754,189)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,765,186)	29,003,565	(754,189)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(2,765,186)	29,003,565	(754,189)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		06/20/2012	0.400	07/05/2012	3,599,400	440	
AMERICAN WATER CAP CORP CP		06/22/2012	0.450	07/06/2012	13,797,585	1,553	
ATMOS ENERGY CP		06/25/2012	0.340	07/02/2012	13,699,094	776	
EMBRIDGE CP		06/29/2012	0.380	07/02/2012	4,599,854	97	
EMBRIDGE CP		06/05/2012	0.430	07/03/2012	6,697,759	2,081	
INTERSTATE PR & LGT CP		06/20/2012	0.400	07/05/2012	3,599,400	440	
KROGER CO CP		06/28/2012	0.380	07/05/2012	1,804,867	57	
MARRIOT CP		06/18/2012	0.400	07/25/2012	3,098,726	448	
NOWEST CP		06/29/2012	0.350	07/02/2012	4,599,866	89	
NOWEST CP		06/21/2012	0.400	07/05/2012	1,099,829	122	
OGE ENERGY CORP CP		06/29/2012	0.380	07/03/2012	3,499,852	74	
OGE ENERGY CORP CP		06/25/2012	0.400	07/12/2012	4,299,188	287	
ONEOK CP		06/25/2012	0.380	07/02/2012	7,599,438	481	
PROGRESS ENERGY CP		06/28/2012	0.380	07/09/2012	13,098,479	415	
SPECTRA ENERGY CP		06/22/2012	0.410	07/11/2012	9,098,031	933	
WEATHERFORD CP		06/19/2012	0.520	07/06/2012	8,197,986	1,421	
XSTARA CP		06/29/2012	0.450	07/05/2012	10,099,243	253	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					112,488,597	9,967	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					112,488,597	9,967	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					112,488,597	9,967	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					112,488,597	9,967	0
8699999 - Total Cash Equivalents					112,488,597	9,967	0