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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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	Edward Joseph Babbitt	Bradley Joseph Hunkler
President & CEO	Secretary	VP, Chief Accounting Officer

Subscribed and sworn to before me this 23rd day of October, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,554,838,686	0	2,554,838,686	2,451,628,737
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	468,125,401	0	468,125,401	429,338,640
3. Mortgage loans on real estate:				
3.1 First liens	41,642,914	0	41,642,914	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 ($ 4,776,189), cash equivalents ($ 45,374,402) and short-term investments ($ 13,165,559)	63,316,150	0	63,316,150	106,299,580
6. Contract loans (including $ .... premium notes)	117,843,562	0	117,843,562	123,729,598
7. Derivatives				
8. Other invested assets	79,403,465	0	79,403,465	57,819,450
9. Receivables for securities	5,647,549	0	5,647,549	1,257,889
10. Securities lending reinvested collateral assets	12,554,414	0	12,554,414	18,128,393
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,343,372,141	0	3,343,372,141	3,232,544,625
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	34,822,744	0	34,822,744	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	11,561,636	0	11,561,636	12,322,214
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	5,843,560		5,843,560	21,317,347
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	3,224,846	0	3,224,846	
18.2 Net deferred tax asset	33,597,940	13,092,722	20,505,218	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	0
24. Health care ($ ....) and other amounts receivable	371,755	42,332	329,423	365,572
25. Aggregate write-ins for other than invested assets	1,854,326	0	1,854,326	1,828,666
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,434,673,312	13,135,054	3,421,538,258	3,322,593,752
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,587,885,322	0	2,587,885,322	2,593,480,980
28. Total (Lines 26 and 27)	6,022,558,634	13,135,054	6,009,423,580	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	1,854,326	0	1,854,326	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)	1,854,326	0	1,854,326	1,828,666

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,312,284,639 less $ included in Line 6.3 (including $ Modco Reserve)	2,312,284,639	2,265,096,390
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	307,962,621	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 $ 16,724,813 assumed and $ ceded	16,724,813	35,433,121
	9.4 Interest Maintenance Reserve	10,529,475	8,094,288
10.	Commissions to agents due or accrued-life and annuity contracts $ 783,552 , accident and health $ and deposit-type contract funds $	783,522	635,312
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	494,452	502,729
13.	Transfers to Separate Accounts due or accrued (net) (including $ 40,813,927 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,569,162)	(31,926,712)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,779,153	2,824,340
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		1,197,013
15.2	Net deferred tax liability		
16.	Unearned investment income	45	71
17.	Amounts withheld or retained by company as agent or trustee	63,058	27,008
18.	Amounts held for agents' account, including $ 0 agents' credit balances		
19.	Remittances and items not allocated	4,477,822	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 $ 2,667,559 and interest thereon $	2,667,559	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	66,746,782	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	1,332,527	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	187,989	137,253
	24.09 Payable for securities	6,200,888	1,165,776
	24.10 Payable for securities lending	95,920,965	123,035,048
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	11,887,530	123,268
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,830,605,678	2,775,393,392
27.	From Separate Accounts Statement	2,587,885,322	2,593,480,980
28.	Total liabilities (Lines 26 and 27)	5,418,491,000	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)	(25,231,292)	(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)	587,932,580	544,200,360
38.	Totals of Lines 29, 30 and 37	590,932,580	547,200,360
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,009,423,580	5,916,074,732
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	160,257	123,268
2502.	Unfunded Commitment Low Income Housing Tax Credit Property	11,727,273	
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,887,530	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	238,820,525	279,897,592	352,191,724
2.	Considerations for supplementary contracts with life contingencies	3,638,321	3,236,788	4,026,926
3.	Net investment income	110,004,587	112,119,842	148,473,078
4.	Amortization of Interest Maintenance Reserve (IMR)	1,824,713	1,109,794	1,645,204
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	1,221,111	1,315,721	1,736,656
7.	Reserve adjustments on reinsurance ceded	(87,622,831)	(95,872,617)	(130,915,605)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,472,289	7,457,153	8,351,760
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,076,727	1,127,870	2,804,253
9.	Totals (Lines 1 to 8.3)	276,435,442	310,392,143	388,313,996
10.	Death benefits	9,016,775	4,087,804	5,413,882
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	81,710,449	69,610,066	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	177,812,052	181,037,913	237,972,958
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	10,089,823	10,871,848	14,448,118
18.	Payments on supplementary contracts with life contingencies	2,307,587	1,827,218	2,604,798
19.	Increase in aggregate reserves for life and accident and health contracts	50,064,111	79,445,967	88,946,213
20.	Totals (Lines 10 to 19)	331,000,797	346,880,816	443,796,744
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,114,239	16,099,940	20,252,872
22.	Commissions and expense allowances on reinsurance assumed	10,707	10,994	16,765
23.	General insurance expenses	10,408,814	13,061,511	17,402,718
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,303,737	1,145,545	881,278
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(110,098,192)	(92,912,444)	(129,368,072)
27.	Aggregate write-ins for deductions	601,125	401,610	551,744
28.	Totals (Lines 20 to 27)	247,341,227	284,687,972	353,534,049
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	29,094,215	25,704,171	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)	29,094,215	25,704,171	34,779,947
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,865,607	8,027,749	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)	26,228,608	17,676,422	27,159,188
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 482,494 (excluding taxes of $ 561,921 transferred to the IMR)	(308,024)	4,475,290	(1,864,863)
35.	Net income (Line 33 plus Line 34)	25,920,584	22,151,712	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)	25,920,584	22,151,712	25,294,325
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,691,978	33,167,273	(3,183,969)	6,143,359
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(6,958,266)	4,304,263	2,056,709
41.	Change in nonadmitted assets	10,398,573	(17,961,087)	(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	(21,212,377)	5,234,034	(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	2,416,433	363,082	(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	(398,942)	(567,672)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	43,732,220	10,509,093	17,990,340
55.	Capital and surplus, as of statement date (Lines 36 + 54)	590,932,580	539,719,113	547,200,360
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,119,621	1,204,960	1,538,945
08.302.	Other fee income (expense)	(71,018)	(112,046)	1,208,961
08.303.	Other Income	28,124	34,956	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)	1,076,727	1,127,870	2,804,253
2701.	Securities lending interest expense	604,197	507,836	651,772
2702.	Experience refund	53,484	60,514	60,514
2703.	Bonus interest	15	25,345	25,345
2798.	Summary of remaining write-ins for Line 27 from overflow page	(56,571)	(192,085)	(185,887)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	601,125	401,610	551,744
5301.	Change in surplus from additional DTA (SSAP 10R)		(398,942)	(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	(398,942)	(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	242,279,296	284,746,414	357,603,387
2. Net investment income	105,708,543	104,486,047	143,776,117
3. Miscellaneous income	25,064,364	8,349,110	9,484,545
4. Total (Lines 1 to 3)	373,052,203	397,581,571	510,864,049
5. Benefit and loss related payments	389,383,109	329,968,564	445,320,541
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(131,455,742)	(5,045,997)	(37,919,788)
7. Commissions, expenses paid and aggregate write-ins for deductions	26,340,142	31,083,428	40,332,490
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 1,044,415 tax on capital gains (losses)	8,331,880	23,493,808	31,145,760
10. Total (Lines 5 through 9)	292,599,389	379,499,803	478,879,003
11. Net cash from operations (Line 4 minus Line 10)	80,452,814	18,081,768	31,985,046
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	318,217,750	469,747,312	582,582,475
12.2 Stocks	55,599,338	96,847,392	112,357,320
12.3 Mortgage loans	2,699,424	21,841,856	25,181,591
12.4 Real estate	0	0	0
12.5 Other invested assets	9,019,579	32,151,989	19,311,698
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	6,219,431	7,809,653	1,194,194
12.8 Total investment proceeds (Lines 12.1 to 12.7)	391,755,522	628,398,202	740,627,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds	423,425,011	556,746,094	651,148,582
13.2 Stocks	51,904,049	91,395,769	110,806,016
13.3 Mortgage loans	0	9,850,000	9,850,000
13.4 Real estate	0	0	0
13.5 Other invested assets	28,060,687	9,370,461	17,626,743
13.6 Miscellaneous applications		0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	503,389,747	667,362,324	789,431,341
14. Net increase (or decrease) in contract loans and premium notes	(5,886,036)	1,978,035	3,389,298
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(105,748,189)	(40,942,157)	(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	2,667,559	10,211,020	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,303,152)	10,858,937	4,065,481
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(13,052,462)	(42,962,369)	(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)	(17,688,055)	(21,892,412)	(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)	(42,983,430)	(44,752,801)	(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)	63,316,150	128,264,774	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	547,430	449,579	778,953
3.	Ordinary individual annuities	242,858,800	282,312,139	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	243,406,230	282,761,718	355,883,892
12.	Deposit-type contracts	24,447,414	39,497,906	46,202,385
13.	Total	267,853,644	322,259,624	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 nine month period ended September 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 nine month period ended September 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 nine month period ended September 30, 2012:						
12668ANW1	$ 1,354,223	$ 1,281,676	$ 72,547	$ 1,281,676	$ 1,159,855	9/30/2012
221470AA5	8,215,148	5,621,626	2,593,522	5,621,626	3,504,911	9/30/2012
61749EAF4	1,380,173	1,273,752	106,421	1,273,752	1,102,248	9/30/2012
75970JAD8	1,217,688	1,164,399	53,289	1,164,399	840,556	9/30/2012
75970JAJ5	1,696,424	1,564,072	132,352	1,564,072	1,087,215	9/30/2012
759950GV4	3,942,608	3,547,740	394,868	3,547,740	2,413,884	9/30/2012
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	XXX	XXX	$ 5,203,497	XXX	XXX	
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

NOTES TO FINANCIAL STATEMENTS

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
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
46628SAJ2	3,812,501	3,217,110	595,391	3,217,110	2,093,329	12/31/2011
52524PAL4	3,381,397	2,755,293	626,104	2,755,293	2,236,994	12/31/2011
74922EAF6	728,852	671,943	56,909	671,943	535,283	12/31/2011
75970JAD8	1,443,132	1,353,566	89,566	1,353,566	1,051,612	12/31/2011
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	XXX	XXX	$ 4,034,377	XXX	XXX	

For the Year ended December 31, 2010:

74922EAF6	$ 816,884	$ 792,144	$ 24,740	$ 792,144	$ 642,459	12/31/2010
75970JAD8	1,782,812	1,610,607	172,205	1,610,607	1,410,006	12/31/2010
75970JAJ5	2,114,219	1,818,487	295,732	1,818,487	1,113,446	9/30/2010
05535DAM6	902,600	762,003	140,597	762,003	670,104	9/30/2010
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	XXX	XXX	$ 1,748,309	XXX	XXX	

For the six month period ended December 31, 2009:

05950NBU1	$ 1,515,025	$ 657,848	$ 857,177	$ 657,848	$ 1,148,252	12/31/2009
52522HAN2	1,950,652	1,733,739	216,913	1,733,739	1,225,190	12/31/2009
75970JAJ5	2,257,749	2,180,785	76,964	2,180,785	1,300,725	12/31/2009
93934FEQ1	686,403	650,809	35,594	650,809	591,413	12/31/2009
05950NBU1	2,152,505	1,579,098	573,407	1,579,098	1,156,443	9/30/2009
12543PAQ6	1,778,332	1,617,220	161,112	1,617,220	1,203,068	9/30/2009
52524MAV1	861,647	758,127	103,520	758,127	317,713	9/30/2009
Total	XXX	XXX	$ 2,024,687	XXX	XXX	

(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 September 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
$ (2,572,101)	$ 61,764,249	$ (19,545,020)	$ 129,738,342

(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.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	4,610,609	-	4,610,609
CMBS	-	-	23,572	23,572
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 4,610, 609	$ 23,572	$ 4,634,181
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 173,005,169	$ -	$ -	$ 173,005,169
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 173,005,169	$ -	$ -	$ 173,005,169
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*	$ 579,292,038	$ 2,319,266	$ -	$ 581,611,304
Total assets at fair value	$ 752,297,207	$ 6,929,875	$ 23,572	$ 759,250,654
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (187,990)	$ (187,990)
Total liabilities at fair value	$ -	$ -	$ (187,990)	$ (187,990)

* 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 06/30/2012	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 09/30/2012
RMBS	$ 3,775,607	$ -	$ (3,390,680)	$ -	$ (124,958)	$ (259,969)	$ -
CMBS	25,372	-	-	-	4,902	(6,702)	23,572
Separate account assets	2,811,310	-	(2,414,445)	(169,965)	-	(226,900)	-
Derivative liabilities	(90,189)	-	-	(273)	27,808	(125,336)	(187,990)
Total	$ 6,522,100	$ -	$(5,805,125)	$ (170,238)	$ (92,248)	$ (618,907)	$ (164,418)

	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

NOTES TO FINANCIAL STATEMENTS

	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 09/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, Issuances, Sales, & Settlements
RMBS	$ -	$ -	$ -	$ (259,969)	$ (259,969)
CMBS	-	-	-	(6,702)	(6,702)
Separate account assets	-	-	-	(226,900)	(226,900)
Derivative liabilities	-	(215,568)	-	90,232	(125,336)
Total	$ -	$ (215,568)	$ -	$ (403,339)	$ (618,907)

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. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs. To measure fair value prior to the period ended September 30, 2012, the Company used an internal fair value model to estimate future cash flows and then discounted 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 used 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	$ 2,831,894,302	$ 2,554,838,688	$ 1,062,140	$ 2,567,211,562	$ 263,620,600	$ -
Common stocks, unaffiliated	173,005,169	173,005,169	173,005,169	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	47,613,246	41,642,914	-	-	47,613,246	-
Cash, cash equivalents and short-term investments	63,316,150	63,316,150	63,316,150	-	-	-
Other invested assets, surplus notes	7,785,255	6,111,629	-	7,785,255	-	-
Securities lending reinvested collateral assets	12,723,176	12,554,414	12,723,176	-	-	-
Separate account assets	2,765,692,512	2,587,885,322	582,425,960	2,038,364,032	144,902,520	-
Derivative liabilities	$ (187,990)	$ (187,990)	$ -	$ -	$ (187,990)	$ -

NOTES TO FINANCIAL STATEMENTS

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses. No change.

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

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 [ ] No [X]

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

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
FNMA 3% 2,563,254 RBS GREENWICH

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 14,877,788

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	$ 295,120,232
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 14,877,788
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 272,523,777	$ 309,998,020
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	$	41,642,914
	1.14 Total Mortgages in Good Standing	$	41,642,914
	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)	$	41,642,914
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 2	3	4	5	6	7
	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	18,789	2,020,939	0		2,039,728	457,677
2.	Alaska AK	L	1,765	55,923	0		57,688	0
3.	Arizona AZ	L	11,837	4,814,269	0		4,826,106	578,881
4.	Arkansas AR	L	3,467	604,521	0		607,988	83,262
5.	California CA	L	19,130	10,782,155	0		10,801,285	1,699,268
6.	Colorado CO	L	6,129	3,277,375	0		3,283,504	261,124
7.	Connecticut CT	L	83	11,046,401	0		11,046,484	404,609
8.	Delaware DE	L	490	749,690	0		750,180	0
9.	District of Columbia DC	L	0	0	0		0	0
10.	Florida FL	L	25,378	17,985,955	0		18,011,333	1,067,537
11.	Georgia GA	L	19,334	2,755,045	0		2,774,379	1,144,524
12.	Hawaii HI	L	70	2,224,258	0		2,224,328	164,015
13.	Idaho ID	L	135	567,428	0		567,563	0
14.	Illinois IL	L	39,667	12,369,306	0		12,408,973	2,791,519
15.	Indiana IN	L	8,633	8,489,311	0		8,497,944	1,691,729
16.	Iowa IA	L	41,798	1,977,929	0		2,019,727	0
17.	Kansas KS	L	6,335	1,937,034	0		1,943,369	0
18.	Kentucky KY	L	1,776	4,936,120	0		4,937,896	129,854
19.	Louisiana LA	L	0	1,629,262	0		1,629,262	718,586
20.	Maine ME	N	434	251,754	0		252,188	0
21.	Maryland MD	L	38,795	3,726,882	0		3,765,677	383,671
22.	Massachusetts MA	L	314	7,362,472	0		7,362,786	981,255
23.	Michigan MI	L	1,165	11,120,065	0		11,121,230	158,492
24.	Minnesota MN	L	43,969	4,450,437	0		4,494,406	205,690
25.	Mississippi MS	L	8,424	2,819,893	0		2,828,317	155,408
26.	Missouri MO	L	11,768	5,932,134	0		5,943,902	562,882
27.	Montana MT	L	229	5,000	0		5,229	0
28.	Nebraska NE	L	2,278	1,455,549	0		1,457,827	172,509
29.	Nevada NV	L	1,824	1,556,179	0		1,558,003	0
30.	New Hampshire NH	N	0	1,500	0		1,500	0
31.	New Jersey NJ	L	3,858	16,059,682	0		16,063,540	1,494,448
32.	New Mexico NM	L	16,000	1,105,503	0		1,121,503	0
33.	New York NY	N	114	2,163,713	0		2,163,827	0
34.	North Carolina NC	L	160	8,857,372	0		8,857,532	688,907
35.	North Dakota ND	L	0	28,677	0		28,677	87,714
36.	Ohio OH	L	109,230	19,653,101	0		19,762,331	1,563,116
37.	Oklahoma OK	L	8,145	1,925,643	0		1,933,788	0
38.	Oregon OR	L	3,892	3,005,664	0		3,009,556	41,000
39.	Pennsylvania PA	L	29,201	26,767,579	0		26,796,780	2,246,112
40.	Rhode Island RI	L	0	2,004,999	0		2,004,999	129,460
41.	South Carolina SC	L	22,791	1,650,747	0		1,673,538	180,104
42.	South Dakota SD	L	4,050	250,974	0		255,024	0
43.	Tennessee TN	L	5,664	3,161,438	0		3,167,102	100,000
44.	Texas TX	L	13,902	13,165,746	0		13,179,648	2,412,512
45.	Utah UT	L	0	1,333,411	0		1,333,411	0
46.	Vermont VT	N	0	0	0		0	0
47.	Virginia VA	L	2,584	5,305,923	0		5,308,507	120,000
48.	Washington WA	L	3,765	2,577,006	0		2,580,771	58,553
49.	West Virginia WV	L	6,573	1,063,158	0		1,069,731	62,103
50.	Wisconsin WI	L	3,147	5,579,687	0		5,582,834	1,450,896
51.	Wyoming WY	L	0	233,165	0		233,165	0
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	338	60,824	0	0	61,162	0
59.	Subtotal	(a) 47	547,430	242,858,798	0	0	243,406,228	24,447,417
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	547,430	242,858,798	0	0	243,406,228	24,447,417
96.	Plus Reinsurance Assumed	XXX	71,938	0	0		71,938	0
97	Totals (All Business)	XXX	619,368	242,858,798	0	0	243,478,166	24,447,417
98.	Less Reinsurance Ceded	XXX	4,574,863	82,780	0		4,657,643	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	(3,955,495)	242,776,018	0	0	238,820,523	24,447,417
	DETAILS OF WRITE-INS							
5801.	Other Foreign	XXX	338	60,824			61,162	
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	338	60,824	0	0	61,162	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	24.190	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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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	Westeron-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	Westerrn-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	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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	
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 3
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 3
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 3
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 3
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 3
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 3
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 3

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	(105,625)	(199,536)	(183,254)
2705.	Penalties and Fees		(3,512)	
2706.	Benefit Expense			456
2707.	Cash over & short		10,963	
2708.	Misc Expense	49,054		(3,089)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(56,571)	(192,085)	(185,887)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
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)		

NONE

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	2,699,424	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)	41,642,912	44,342,336
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	41,642,912	44,342,336
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	41,642,912	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	7,420,792	8,491,519
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	29	36
5.	Unrealized valuation increase (decrease)	2,544,032	(3,637,271)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	9,019,579	11,198,975
8.	Deduct amortization of premium and depreciation	1,154	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)	79,403,465	57,819,450
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	79,403,465	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	475,329,060	761,954,598
3.	Accrual of discount	4,689,862	7,242,302
4.	Unrealized valuation increase (decrease)	37,368,398	3,434,263
5.	Total gain (loss) on disposals	7,435,080	22,266,171
6.	Deduct consideration for bonds and stocks disposed of	373,817,088	694,939,795
7.	Deduct amortization of premium	3,805,339	3,359,557
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	5,203,500	10,391,423
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,022,964,090	2,880,967,617
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,022,964,090	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)	1,798,193,652	246,032,116	361,104,148	47,608,346	1,725,353,825	1,798,193,652	1,730,729,966	1,644,992,472
2. Class 2 (a)	609,424,949	956,652,138	912,587,304	(48,590,661)	598,682,195	609,424,949	604,899,122	618,802,516
3. Class 3 (a)	136,998,814	7,609,190	18,945,891	9,011,894	153,864,062	136,998,814	134,674,007	128,912,728
4. Class 4 (a)	130,260,665	16,159,554	21,398,259	(9,458,034)	133,515,251	130,260,665	115,563,926	134,870,838
5. Class 5 (a)	26,906,739		624,122	(1,210,478)	23,191,010	26,906,739	25,072,139	25,292,497
6. Class 6 (a)	3,811,662		100,511	(1,271,658)	3,784,356	3,811,662	2,439,493	4,744,487
7. Total Bonds	2,705,596,481	1,226,452,998	1,314,760,235	(3,910,591)	2,638,390,699	2,705,596,481	2,613,378,653	2,557,615,538
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				711	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	711	0	0	0
15. Total Bonds and Preferred Stock	2,705,596,481	1,226,452,998	1,314,760,235	(3,910,591)	2,638,391,410	2,705,596,481	2,613,378,653	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 $ 58,539,960 ; NAIC 2 $; 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	13,165,559	XXX	13,208,368	116,201	46,475

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	496,158,496	982,650,809
3. Accrual of discount	7,506	5,336
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(8,800)
6. Deduct consideration received on disposals	588,807,259	1,023,701,659
7. Deduct amortization of premium	179,980	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)	13,165,559	105,986,796
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	13,165,559	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		(681,114)
3.	Unrealized Valuation increase/(decrease)		(70,001)
4.	Total gain (loss) on termination recognized		239,494
5.	Considerations received/(paid) on terminations		(460,883)
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)		(187,990)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(187,990)

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)					(130,104)
3.1	Change in variation margin on open contracts				212,486	
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		100,411			
	3.24 Section 1, Column 16, prior year		(112,075)	212,486	212,486	
3.3	Subtotal (Line 3.1 minus Line 3.2)					0
4.1	Variation margin on terminated contracts during the year			(903,652)		
4.2	Less:					
	4.21 Amount used to adjust basis of hedged item					
	4.22 Amount recognized		(903,652)	(903,652)		
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)					(457,754)
7.	Deduct total nonadmitted amounts					
8.	Statement value at end of current period (Line 6 minus Line 7)					(457,754)

STATEMENT AS OF SEPTEMBER 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
9999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SI05

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	2,552,376			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					1	2,552,376			1	2,552,376
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	0	0

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	(187,989)	
2.	Part B, Section 1, Column 14	0	
3.	Total (Line 1 plus Line 2)		(187,989)
4.	Part D, Column 5	0	
5.	Part D, Column 6	(187,989)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(187,989)	
8.	Part B, Section 1, Column 13	(100,411)	
9.	Total (Line 7 plus Line 8)		(288,400)
10.	Part D, Column 8	1,163	
11.	Part D, Column 9	(289,563)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19	457,754	
15.	Part D, Column 11	457,754	
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	4,219,705,779	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	4,174,331,377	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)	45,374,402	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	45,374,402	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

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
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	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	08/23/2012	1,916,683	0	0	0	0	0	0	1,866,929	1,866,929	0	0	0
0199999. Mortgages closed by repayment						1,916,683	0	0	0	0	0	0	1,866,929	1,866,929	0	0	0
0009001	Santa Teresa	NM		11/07/2000		1,916,683	0	0	0	0	0	0	0	12,701	0	0	0
0009042	Garden City	ID		10/21/2005		3,352,364	0	0	0	0	0	0	0	25,948	0	0	0
0009044	Springville	UT		04/05/2006		3,626,396	0	0	0	0	0	0	0	25,635	0	0	0
0009046	Sacramento	CA		02/02/2007		10,185,725	0	0	0	0	0	0	0	61,756	0	0	0
0009047	Ocala	FL		10/19/2007		7,115,596	0	0	0	0	0	0	0	54,517	0	0	0
0009048	Naples	FL		03/04/2010		8,361,781	0	0	0	0	0	0	0	37,737	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,807,480	0	0	0	0	0	0	0	22,402	0	0	0
0009050	Houston	TX		09/28/2011		4,976,314	0	0	0	0	0	0	0	36,872	0	0	0
0299999. Mortgages with partial repayments						44,342,339	0	0	0	0	0	0	0	277,568	0	0	0
0599999 - Totals						46,259,022	0	0	0	0	0	0	1,866,929	2,144,497	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
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	0	03/14/2006	2		20,566		1,417,982	5.800
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS	0	03/15/2011	3		1,831,806		8,389,352	1.670
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	0	07/15/2011	2		600,547		14,210,741	1.200
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	0	01/05/2012	2		1,046,753		10,862,165	1.940
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,499,672	0	34,880,240	XXX
3999999. Total - Unaffiliated								0	3,499,672	0	34,880,240	XXX
4099999. Total - Affiliated								0	0	0	0	XXX
4199999 - Totals								0	3,499,672	0	34,880,240	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	07/10/2012	351,963					0		351,963	351,963			0	
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	09/12/2012	40,364					0		40,364	40,364			0	
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	08/22/2012	799,233					0		799,233	799,233			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	07/17/2012	553,347					0		553,347	553,347			0	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	09/28/2012	1,200,735					0		1,200,735	1,200,735			0	
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	08/02/2012	107,014					0		107,014	107,014			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,052,656	0	0	0	0	0	0	3,052,656	3,052,656	0	0	0	0
3999999. Total - Unaffiliated							3,052,656	0	0	0	0	0	0	3,052,656	3,052,656	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							3,052,656	0	0	0	0	0	0	3,052,656	3,052,656	0	0	0	0

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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		08/01/2012	Interest Capitalization		24,701	24,701	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2012	Interest Capitalization		46,571	46,571	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		09/01/2012	Interest Capitalization		14,630	14,630	0	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization		14,798	14,798	0	1
36230U-YF-0	G2 4.684% 09/01/46		08/01/2012	Interest Capitalization		15,744	15,744	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2012	Interest Capitalization		12,077	12,077	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2012	Interest Capitalization		14,378	14,378	0	1
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		08/31/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	1,150	1
0599999. Subtotal - Bonds - U.S. Governments						5,142,899	5,142,899	1,150	XXX
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	09/20/2012	NATIONAL BANK OF CANADA		1,994,480	2,000,000	0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	08/14/2012	MORGAN STANLEY FIXED INC		2,193,740	2,000,000	15,069	1FE
1099999. Subtotal - Bonds - All Other Governments						4,188,220	4,000,000	15,069	XXX
01F030-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL		2,563,254	2,511,752	3,140	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL		5,196,094	5,000,000	12,083	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		07/01/2012	J P MORGAN SEC FIXED INC		10,166,789	9,890,173	10,989	1
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		4,127,524	3,986,742	3,987	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		07/27/2012	RBC/DAIN		8,243,771	7,989,723	7,990	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2012	Interest Capitalization		46,195	46,195	0	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		4,046,156	3,977,788	1,105	1
3136A7-HR-6	FNR 2012-67 HW 4.500% 07/25/27		07/13/2012	WELLS FARGO		5,983,137	5,111,062	10,861	1
3136A7-K7-6	FNR SER 201292 CL EB 3.500% 04/25/37		07/01/2012	UBS PAINEWEBBER		3,253,125	3,000,000	8,750	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		3,081,563	3,000,000	6,250	1
3137AB-YF-2	FHR 3870 WB 4.000% 06/15/31		07/27/2012	STEPHENS INC.		5,566,969	4,990,000	0	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2012	Interest Capitalization		32,818	32,818	0	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2012	Interest Capitalization		208,533	208,533	0	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		07/01/2012	BARCLAYS		4,109,219	4,000,000	3,667	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.652% 02/16/44		09/01/2012	Interest Capitalization		26,754	26,754	0	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.710% 11/16/42		09/01/2012	Interest Capitalization		48,791	48,791	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		07/23/2012	GOLDMAN SACHS		5,006,831	4,274,775	14,843	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		08/01/2012	Interest Capitalization		17,812	17,812	0	1
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.650% 05/01/34		09/04/2012	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	0	2AM
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		08/02/2012	PIPER JAFFRAY		3,000,000	3,000,000	0	1FE
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	0	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		08/10/2012	RBC/DAIN		1,000,000	1,000,000	0	1FE
732622-AJ-4	PONTIAC MI WSTWTR TREATMENT FA 2.900% 06/01/23		08/15/2012	RAYMOND JAMES		2,470,000	2,470,000	0	1FE
880558-AL-5	TENNESSEE ST SCH BOND AUTH 2.779% 05/01/23		07/13/2012	J P MORGAN SEC FIXED INC		1,545,000	1,545,000	0	1FE
880558-AM-3	TENNESSEE ST SCH BOND AUTH 2.979% 05/01/24		07/13/2012	J P MORGAN SEC FIXED INC		1,920,000	1,920,000	0	1FE
880558-AN-1	TENNESSEE ST SCH BOND AUTH 3.129% 05/01/25		07/13/2012	J P MORGAN SEC FIXED INC		1,750,000	1,750,000	0	1FE
880591-DX-7	TENNESSEE VALLEY AUTH 4.650% 06/15/35		07/24/2012	BANK of AMERICA SEC		4,976,920	4,000,000	20,667	1FE
92812Q-3Z-8	VIRGINIA ST HSG AUTH 4.172% 10/01/32		09/25/2012	RAYMOND JAMES		2,000,000	2,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						85,387,255	80,797,918	104,332	XXX
00130H-BS-3	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		690,000	690,000	5,089	3FE
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		562,348	559,000	21,060	4FE
038336-C#-8	APTARGROUP Series 2008-C-1 PP 3.250% 09/05/22		08/30/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		284,000	284,000	0	4FE
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		08/01/2012	Interest Capitalization		13,739	13,739	0	3FM
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/12/2012	Various		383,438	375,000	0	4FE
12624K-AC-0	COMM 2012-CR2 ASB 2.752% 08/15/45		08/08/2012	DEUTSCHE BANK		2,049,935	2,000,000	3,211	1FE
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/01/2012	Interest Capitalization		40,888	40,888	0	3FM
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	CREDIT AGRICOLE SECURITIES		277,995	258,000	6,490	4FE
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		09/10/2012	CITIGROUP GLOBAL MKTS		3,610,889	3,523,000	6,636	1FE
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		135,000	135,000	4,089	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		813,000	813,000	24,624	4FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		192,638	165,000	397	3FE
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS		306,030	303,000	3,932	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		1,182,737	1,165,000	4,490	4FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		232,190	214,000	2,861	4FE
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		1,182,917	1,188,000	26,070	3FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		08/01/2012	Interest Capitalization		37,725	37,725	0	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		08/01/2012	Interest Capitalization		15,405	15,405	0	1FM
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/20/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1FE
346091-BF-7	FOREST OIL CORPORATION 7.500% 09/15/20		09/25/2012	CREDIT AGRICOLE SECURITIES		470,173	469,000	1,075	4FE
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK		326,585	301,000	3,453	4FE

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)
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/21/2012	Various		1,502,000	1,502,000	99	3FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	Various		98,315	106,000	1,836	3FE
488360-AF-5	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		560,888	534,000	18,223	4FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		08/21/2012	CITIGROUP GLOBAL MKTS		1,576,120	1,609,000	28,397	4FE
61754J-AF-5	MSC 2007-T27 A4 5.823% 06/11/42		07/18/2012	RBC/DAIN		2,350,703	2,000,000	7,117	1FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC HI-YIELD		317,000	317,000	0	3FE
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/04/2012	WELLS FARGO		1,999,940	2,000,000	0	2FE
693320-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	Various		2,157,699	2,002,000	11,959	3FE
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		988,720	1,000,000	0	1FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO		7,114,555	7,100,000	133,273	2FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		08/17/2012	PRIVATE PLACEMENT		1,042,659	1,042,659	0	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC HI-YIELD		200,000	200,000	6,900	4FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	CRT CAPITAL GROUP LLC		1,770,698	1,651,000	34,911	4FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		07/25/2012	BANK of AMERICA SEC		660,645	636,000	12,164	4FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		860,000	860,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	Various		736,263	703,000	7,384	3FE
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange		742,368	719,000	0	3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		370,000	370,000	0	4FE
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		08/07/2012	MORGAN STANLEY FIXED INC		994,390	1,000,000	0	2FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PAINEWEBBER		1,024,980	1,000,000	1,970	1FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		843,000	843,000	11,591	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		09/27/2012	BANK of AMERICA SEC		1,335,150	1,290,000	28,823	4FE
95235L-AK-6	WEST CORP LOAN 0.220% 06/30/18		08/10/2012	DEUTSCHE BANK		1,042,125	1,050,000	0	4FE
06417E-6E-8	BNS CD 0.380% 08/15/13	A	07/17/2012	BANK of AMERICA SEC		2,800,000	2,800,000	0	1FE
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		999,439	1,000,000	7,593	2FE
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	BARCLAYS		2,993,460	3,000,000	0	2FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	09/06/2012	BANK of AMERICA SEC		756,000	756,000	0	4FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		840,000	840,000	583	3FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/10/2012	HONG KONG SHANGHAI BK		4,933,150	5,000,000	0	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/19/2012	Various		574,349	574,000	225	4FE
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	09/12/2012	BANK of AMERICA SEC		206,853	190,000	5,756	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		752,000	752,000	22,978	4FE
761735-AJ-8	REYNOLDS GROUP ISSUERS INC 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		137,799	130,000	2,799	4FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		137,799	130,000	2,799	3FE
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F	08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	F	07/05/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
W0805#-AM-0	ASSA ABLOY PP 3.480% 08/09/22	F	07/31/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						66,226,699	65,256,416	460,857	XXX
8399997. Total - Bonds - Part 3						160,945,073	155,197,233	581,408	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						160,945,073	155,197,233	581,408	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
00724F-10-1	ADOBE SYSTEMS INC		09/24/2012	MERRILL LYNCH-ALGO	20,119.000	675,075		0	L
016255-10-1	ALIGN TECHNOLOGY INC		07/20/2012	SIDOTI & CO LLC	5,825.000	188,353		0	L
032803-10-8	ANCESTRY.COM INC		09/27/2012	Various	5,785.000	179,864		0	U
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/09/2012	SIDOTI & CO LLC	2,400.000	99,612		0	L
043176-10-6	ARUBA NETWORKS INC		09/25/2012	Various	15,545.000	307,383		0	L
077454-10-6	BELDEN CDT INC		09/06/2012	Various	29,690.000	1,013,617		0	L
089302-10-3	BIG LOTS INC		07/18/2012	ROBERT W. BAIRD	2,885.000	112,244		0	L
09180C-10-6	BJ'S RESTAURANTS INC		08/22/2012	ROBERT W. BAIRD	1,925.000	77,751		0	L
09227Q-10-0	BLACKBAUD INC		09/25/2012	Various	12,455.000	307,729		0	L
100557-10-7	BOSTON BEER COMPANY INC-A		07/30/2012	ROBERT W. BAIRD	660.000	74,271		0	L
119848-10-9	BUFFALO WILD WINGS INC		08/22/2012	ROBERT W. BAIRD	1,270.000	95,358		0	L
168615-10-2	CHICO'S FAS INC		08/22/2012	WILLIAM BLAIR	6,275.000	114,735		0	L
17243V-10-2	CINEMARK HOLDINGS INC		08/07/2012	WILLIAM BLAIR	4,745.000	113,338		0	L
19259P-30-0	COINSTAR INC		08/07/2012	Various	6,670.000	329,426		0	L
243537-10-7	DECKERS OUTDOOR CORP		09/12/2012	MERRILL LYNCH-ALGO	5,195.000	233,951		0	L
29275Y-10-2	ENERSYS		09/27/2012	Various	15,595.000	593,878		0	L
343389-10-2	FLOTEK INDUSTRIES INC		07/25/2012	Various	66,975.000	656,425		0	L

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)
34385P-10-8	FLUIDIGM CORP		09/20/2012	Various	15,018.000	230,944		0	L
349853-10-1	FORWARD AIR CORPORATION		07/23/2012	SIDOTI & CO LLC	2,710.000	91,231		0	L
402635-30-4	GULFPORT ENERGY CORP		08/08/2012	STEPHENS, INC-EQ	3,535.000	93,819		0	L
40425J-10-1	HMS HOLDINGS CORP		07/27/2012	WILLIAM BLAIR	2,910.000	95,905		0	U
406216-10-1	HALLIBURTON COMPANY		08/31/2012	Morgan Stanley	14,000.000	460,852		0	L
422704-10-6	HECLA MINING CO		09/13/2012	Various	67,465.000	341,721		0	L
458140-10-0	INTEL CORPORATION		07/27/2012	BNY CONVERG-SOFT	1,000.000	25,844		0	U
48123V-10-2	J2 GLOBAL INC		08/16/2012	JP MORGAN - EQ	1,605.000	46,665		0	L
502160-10-4	LSB INDUSTRIES INC		07/18/2012	KNIGHT SECURITIES	1,415.000	46,844		0	L
53217R-20-7	LIFE TIME FITNESS INC		08/22/2012	ROBERT W. BAIRD	1,405.000	66,412		0	L
548661-10-7	LOWES COMPANIES		07/27/2012	BNY CONVERG-SOFT	4,000.000	107,562		0	L
585055-10-6	MEDTRONIC INC		07/27/2012	BNY CONVERG-SOFT	1,000.000	38,680		0	L
595137-10-0	MICROSEMI CORP		09/07/2012	MERRILL LYNCH-ALGO	4,060.000	83,067		0	L
62541B-10-1	MULTI-FINELINE ELECTRONIX		09/25/2012	Various	3,270.000	80,428		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		08/30/2012	Morgan Stanley	7,500.000	572,019		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/24/2012	MERRILL LYNCH-ALGO	10,252.000	677,442		0	L
674215-10-8	OASIS PETROLEUM INC		09/14/2012	Various	9,365.000	299,462		0	L
679580-10-0	OLD DOMINION FREIGHT LINE		09/11/2012	Various	23,095.000	976,693		0	L
679580-10-0	OLD DOMINION FREIGHT LINE		09/10/2012	Stock Split	9,982.500	0		0	L
698813-10-2	PAPA JOHN'S INTL INC		08/22/2012	Various	22,140.000	1,129,453		0	L
716748-10-8	PETROQUEST ENERGY INC		08/02/2012	S. G. COWEN SECURITIES CORP.	24,810.000	144,804		0	L
739276-10-3	POWER INTEGRATIONS INC		08/07/2012	Various	2,200.000	77,776		0	U
754212-10-8	RAVEN INDUSTRIES INC		07/26/2012	Stock Split	13,218.000	0		0	L
781295-10-0	RUE21 INC		08/24/2012	Various	33,960.000	902,855		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC		09/21/2012	Various	9,260.000	260,316		0	L
87157D-10-9	SYNAPTICS INC		08/02/2012	S. G. COWEN SECURITIES CORP.	1,760.000	44,912		0	L
87162W-10-0	SYNNEX CORP		08/21/2012	Various	2,230.000	77,733		0	L
88162G-10-3	TETRA TECH INC		09/05/2012	Various	28,885.000	778,510		0	L
891092-10-8	TORO CO		07/05/2012	Stock Split	5,020.000	0		0	L
89236Y-10-4	TPC GROUP INC		08/15/2012	Various	10,720.000	425,064		0	L
896818-10-1	TRIUMPH GROUP INC		09/21/2012	SIDOTI & CO LLC	6,815.000	419,544		0	L
92335C-10-6	VERA BRADLEY INC		09/19/2012	ROBERT W. BAIRD	6,110.000	152,873		0	U
92857F-10-7	VOCERA COMMUNICATIONS INC		09/07/2012	JP MORGAN - EQ	2,330.000	66,988		0	L
931422-10-9	WALGREEN CO		09/25/2012	JP MORGAN - EQ	18,846.000	681,750		0	L
98235T-10-7	WRIGHT MEDICAL GROUP INC		07/11/2012	WILLIAM BLAIR	11,080.000	235,643		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	07/27/2012	BNY CONVERG-SOFT	1,000.000	33,407		0	L
G10082-14-0	ENERGY XXI BERMUDA	F	09/14/2012	Various	6,780.000	245,809		0	L
N47279-10-9	INTERXION HOLDING NV	F	08/28/2012	Various	9,200.000	177,535		0	U
N93540-10-7	VISTAPRINT NV	F	09/27/2012	Various	4,405.000	157,910		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,521,482	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						15,521,482	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						15,521,482	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						15,521,482	XXX	0	XXX
9999999 - Totals						176,466,555	XXX	581,408	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 6

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)
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2012	Paydown		10,761	10,761	11,715	11,639	0	(954)	0	(954)	0	10,761	0	0	0	166	12/27/2061	1
36176R-A9-3	G2 #773432 4.506% 01/20/62		08/01/2012	Paydown		8,646	8,646	9,637	0	0	(991)	0	(991)	0	8,646	0	0	0	97	01/20/2062	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2012	Paydown		1,832	1,832	1,986	1,963	0	(145)	0	(145)	0	1,832	0	0	0	36	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2012	Paydown		12,882	12,882	13,193	13,148	0	(266)	0	(266)	0	12,882	0	0	0	143	11/20/2060	1
690353-RV-1	OPIC US Agency Floating MTN 0.180% 12/15/19		08/06/2012	MELLON CAPITAL MKT		15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	0	0	11,052	12/15/2019	1
690353-SU-2	OPIC AgencyVAR 0.180% 06/15/17		08/20/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	7,725	06/15/2017	1
690353-TF-4	OPIC VRDN 0.180% 06/15/17		07/26/2012	MELLON CAPITAL MKT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	9,022	06/15/2017	1
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		09/12/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	1,425	01/15/2021	1
0599999. Subtotal - Bonds - U.S. Governments						40,034,121	40,034,121	40,036,531	10,026,750	0	(2,356)	0	(2,356)	0	40,034,121	0	0	0	29,666	XXX	XXX
01F030-67-8	FNMA TBA 3.000% 07/01/42		07/01/2012	BARCLAYS		4,109,219	4,000,000	4,109,219	0	0	0	0	0	0	4,109,219	0	0	0	3,667	07/01/2042	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2012	Paydown		7,140	7,140	7,420	0	0	(280)	0	(280)	0	7,140	0	0	0	18	08/15/2042	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		07/01/2012	J P MORGAN SEC FIXED INC		10,233,148	9,954,727	10,233,148	0	0	0	0	0	0	10,233,148	0	0	0	11,061	05/01/2027	1
3128MM-PV-9	FG G18435 2.500% 05/01/27		09/01/2012	Paydown		148,320	148,320	152,468	0	0	(4,148)	0	(4,148)	0	148,320	0	0	0	496	05/01/2027	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2012	Paydown		164,124	164,124	167,304	167,097	0	(2,974)	0	(2,974)	0	164,124	0	0	0	4,939	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2012	Paydown		221,597	221,597	226,566	226,210	0	(4,613)	0	(4,613)	0	221,597	0	0	0	1,716	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2012	Paydown		91,570	91,570	97,351	97,257	0	(5,687)	0	(5,687)	0	91,570	0	0	0	2,746	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2012	Paydown		123,035	123,035	130,802	130,677	0	(7,642)	0	(7,642)	0	123,035	0	0	0	3,649	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2012	Paydown		109,733	109,733	106,166	106,267	0	3,465	0	3,465	0	109,733	0	0	0	2,189	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2012	Paydown		2,891	2,891	3,007	3,037	0	(146)	0	(146)	0	2,891	0	0	0	(3)	08/15/2021	1
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2012	Paydown		24,832	24,832	25,708	0	0	(877)	0	(877)	0	24,832	0	0	0	62	07/01/2042	1
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		09/01/2012	Paydown		9,862	9,862	10,024	0	0	(162)	0	(162)	0	9,862	0	0	0	81	03/01/2027	1
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		09/01/2012	Paydown		15,686	15,686	15,936	0	0	(250)	0	(250)	0	15,686	0	0	0	131	03/01/2027	1
3132GV-KV-3	FG Q09908 3.000% 08/01/42		09/01/2012	Paydown		13,458	13,458	13,886	0	0	(428)	0	(428)	0	13,458	0	0	0	34	08/01/2042	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2012	Paydown		67	67	70	69	0	(2)	0	(2)	0	67	0	0	0	4	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		09/01/2012	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2012	Paydown		225	225	235	231	0	(6)	0	(6)	0	225	0	0	0	12	03/01/2021	1
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		09/01/2012	Paydown		91,064	91,064	98,377	0	0	(7,314)	0	(7,314)	0	91,064	0	0	0	1,822	05/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		4,068,750	4,000,000	4,068,750	0	0	0	0	0	0	4,068,750	0	0	0	1,111	02/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2012	Paydown		16,300	16,300	16,580	0	0	(280)	0	(280)	0	16,300	0	0	0	50	02/25/2039	1
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		09/01/2012	Paydown		7,972	7,972	8,188	0	0	(217)	0	(217)	0	7,972	0	0	0	17	05/25/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2012	Paydown		43,615	43,615	44,368	44,328	0	(713)	0	(713)	0	43,615	0	0	0	1,712	10/01/2035	1
3137AK-KD-2	FHMS K705 X1 1.903% 09/25/18		09/01/2012	Paydown		0	0	2,421	0	0	(2,421)	0	(2,421)	0	0	0	0	0	237	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		09/01/2012	Paydown		0	0	901	0	0	(901)	0	(901)	0	0	0	0	0	57	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2012	Paydown		63,724	63,724	69,250	0	0	(5,526)	0	(5,526)	0	63,724	0	0	0	641	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.613% 01/25/22		09/01/2012	Paydown		0	0	6,820	0	0	(6,820)	0	(6,820)	0	0	0	0	0	257	01/25/2022	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		09/01/2012	Paydown		1,147	1,147	1,136	1,042	0	105	0	105	0	1,147	0	0	0	19	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2012	Paydown		1,243,707	1,243,707	1,207,752	1,208,156	0	35,551	0	35,551	0	1,243,707	0	0	0	25,008	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/14/2012	RBS GREENWICH CAPITAL		2,563,254	2,511,752	2,564,146	2,563,440	0	(186)	0	(186)	0	2,563,254	0	0	0	60,073	01/01/2027	1
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		335,563	335,563	342,563	342,468	0	(6,905)	0	(6,905)	0	335,563	0	0	0	6,562	01/01/2027	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		09/01/2012	Paydown		65,349	65,349	65,367	65,347	0	1	0	1	0	65,349	0	0	0	3,050	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		09/01/2012	Paydown		166	166	167	167	0	(1)	0	(1)	0	166	0	0	0	7	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		07/01/2012	Paydown		(16,175)	(16,175)	(15,432)	(16,175)	0	0	0	0	0	(16,175)	0	0	0	(8,146)	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2012	Paydown		75,762	75,762	73,193	74,401	0	1,360	0	1,360	0	75,762	0	0	0	2,504	06/25/2043	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2012	Paydown		12,513	12,513	12,384	12,389	0	124	0	124	0	12,513	0	0	0	459	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		09/01/2012	Paydown		1,962,509	1,962,509	1,989,319	1,988,379	0	(25,870)	0	(25,870)	0	1,962,509	0	0	0	71,148	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2012	Paydown		263,164	263,164	274,677	273,899	0	(10,735)	0	(10,735)	0	263,164	0	0	0	8,405	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2012	Paydown		386,356	386,356	378,810	379,020	0	7,335	0	7,335	0	386,356	0	0	0	7,848	01/01/2026	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2012	Paydown		567,169	567,169	571,955	571,603	0	(4,434)	0	(4,434)	0	567,169	0	0	0	3,874	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2012	Paydown		243,040	243,040	250,027	249,577	0	(6,538)	0	(6,538)	0	243,040	0	0	0	7,500	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2012	Paydown		391,138	391,138	406,906	406,451	0	(15,313)	0	(15,313)	0	391,138	0	0	0	11,826	01/01/2031	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		09/01/2012	Paydown		19,312	19,312	19,840	0	0	(527)	0	(527)	0	19,312	0	0	0	79	07/01/2042	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2012	Paydown		237,196	237,196	250,464	249,054	0	(11,858)	0	(11,858)	0	237,196	0	0	0	8,759	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2012	Paydown		722,790	722,790	734,422	733,932	0	(11,142)	0	(11,142)	0	722,790	0	0	0	4,635	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2012	Paydown		183,058	183,058	186,204	186,087	0	(3,029)	0	(3,029)	0	183,058	0	0	0	4,352	11/01/2025	1

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
372541-AF-9	GEORGE WA UNIV 5.095% 09/15/32		09/15/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,095	09/15/2032	1FE
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2012	Paydown		11,989	11,989	12,504	12,462	0	(473)	0	(473)	0	11,989	0	0	0	360	08/20/2026	1
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		09/01/2012	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,625	12/01/2013	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/01/2012	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	4,859	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		09/01/2012	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	225	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2012	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	242	06/01/2024	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		09/01/2012	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,125	09/01/2025	1FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.210% 08/01/33		08/01/2012	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	41	08/01/2033	1FE
	FNMA CMO 3.500% 07/01/42		07/01/2012	UBS PAINEWEBBER		3,253,125	3,000,000	3,253,125	0	0	0	0	0	0	3,253,125	0	0	0	8,750	07/01/2042	1
3199999. Subtotal - Bonds - U.S. Special Revenues						32,488,467	31,727,450	32,594,497	10,476,875	0	(100,477)	0	(100,477)	0	32,488,467	0	0	0	280,990	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2012	Paydown		89,461	89,461	77,160	80,543	0	8,917	0	8,917	0	89,461	0	0	0	3,419	05/25/2033	1FM
00130H-BR-5	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	58,238	07/01/2021	3FE
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		562,348	559,000	562,695	562,362	0	(14)	0	(14)	0	562,348	0	0	0	21,060	07/15/2021	4FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2012	Various		387,167	387,167	363,655	369,592	0	17,575	0	17,575	0	387,167	0	0	0	8,887	12/31/2025	1FE
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/27/2012	BARCLAYS		636,062	845,265	613,732	613,732	0	4,986	0	4,986	0	618,718	0	17,344	17,344	38,245	04/25/2037	1FM
02150E-AN-3	CWALT 2007-5CB 1A13 6.000% 04/25/37		09/01/2012	Paydown		25,104	59,251	42,654	42,491	0	(17,387)	0	(17,387)	0	25,104	0	0	0	2,257	04/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2012	Paydown		63,481	71,202	64,695	64,690	0	(1,209)	0	(1,209)	0	63,481	0	0	0	2,891	09/25/2037	4FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2012	Paydown		52,075	52,075	51,920	51,864	0	211	0	211	0	52,075	0	0	0	1,736	09/25/2035	2FM
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		07/03/2012	Various		915,104	875,000	853,910	859,618	0	2,458	0	2,458	0	862,076	0	53,028	53,028	67,539	11/01/2014	4FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		09/12/2012	BARCLAYS		1,283,131	1,195,000	1,201,472	1,000,000	0	(660)	0	(660)	0	1,200,812	0	82,319	82,319	79,003	06/15/2018	4FE
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		08/28/2012	Call 100.0000		500,000	500,000	514,165	0	0	(6,070)	0	(6,070)	0	508,095	0	(8,095)	(8,095)	25,073	01/15/2013	2FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.855% 03/25/37		08/01/2012	Paydown		4,507	4,507	3,784	3,799	0	708	0	708	0	4,507	0	0	0	226	03/25/2037	5FM
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		07/23/2012	TENDER OFFER		499,434	456,000	456,000	456,000	0	0	0	0	0	456,000	0	43,434	43,434	50,249	07/01/2018	3FE
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2012	Paydown		25,922	25,922	24,472	25,069	0	853	0	853	0	25,922	0	0	0	945	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2012	Paydown		30,064	30,064	29,817	29,846	0	218	0	218	0	30,064	0	0	0	1,184	11/25/2035	1FM
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		09/01/2012	Paydown		138,805	138,805	139,503	138,641	0	165	0	165	0	138,805	0	0	0	4,973	11/10/2042	1FM
059497-AU-1	BACM 2007-1 A2 5.381% 01/15/49		07/01/2012	Paydown		953,050	953,050	954,948	951,094	0	1,955	0	1,955	0	953,050	0	0	0	29,867	01/15/2049	1FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		09/01/2012	Paydown		66,931	66,931	54,298	58,778	0	8,154	0	8,154	0	66,931	0	0	0	2,499	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2012	Paydown		17,022	17,022	16,661	16,811	0	212	0	212	0	17,022	0	0	0	639	12/25/2035	2FM
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		09/01/2012	Paydown		3	401,003	17,444	5,228	14,201	(26,596)	(7,170)	(5,225)	0	3	0	0	0	15,245	09/25/2036	6FM
059513-AC-5	BACM 2007-4 A3 5.987% 08/10/14		09/01/2012	Paydown		53,323	53,323	53,431	53,410	0	(87)	0	(87)	0	53,323	0	0	0	2,020	08/10/2014	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2012	Paydown		16,522	24,471	21,448	13,096	11,587	(4,926)	3,235	3,426	0	16,522	0	0	0	988	01/25/2037	5FM
07383F-E9-5	BSCMS 2004-PWR4 A2 5.286% 06/11/41		09/01/2012	Paydown		286,351	286,351	279,147	282,738	0	3,613	0	3,613	0	286,351	0	0	0	28,943	06/11/2041	1FM
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		09/01/2012	Paydown		90,479	90,479	90,926	90,437	0	42	0	42	0	90,479	0	0	0	3,108	02/13/2046	1FM
077454-AC-0	BELDEN CDT INC 7.000% 03/15/17		08/27/2012	TENDER OFFER		245,952	244,000	244,000	244,000	0	0	0	0	0	244,000	0	1,952	1,952	23,546	03/15/2017	4FE
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		09/01/2012	Various		0	258,407	0	0	0	0	0	0	0	0	0	0	0	11,592	04/15/2028	6FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2012	Paydown		71,019	343,537	163,438	163,362	0	(92,344)	0	(92,344)	0	71,019	0	0	0	13,454	02/25/2037	5FM
125581-FZ-6	CIT GROUP INC 7.000% 05/02/16		09/17/2012	Call 100.0000		199,553	199,553	165,774	168,694	0	4,075	0	4,075	0	172,769	0	26,783	26,783	11,912	05/02/2016	3FE
125581-FZ-6	CIT GROUP INC 7.000% 05/02/16		09/05/2012	Redemption 100.0000		688,447	688,447	571,913	581,987	0	106,460	0	106,460	0	688,447	0	0	0	38,977	05/02/2016	3FE
125581-GA-0	CIT GROUP INC 7.000% 05/02/17		09/05/2012	Call 100.0000		477,201	477,201	391,208	397,034	0	7,755	0	7,755	0	404,788	0	72,413	72,413	24,589	05/02/2017	3FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2012	Paydown		30,294	30,294	24,633	24,171	0	6,123	0	6,123	0	30,294	0	0	0	301	11/25/2036	4FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 5.503% 01/27/19		07/01/2012	Paydown		1,113	1,113	1,100	1,106	0	8	0	8	0	1,113	0	0	0	35	01/27/2019	2AM
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		09/01/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2012	Paydown		28,601	28,601	26,695	26,694	0	1,907	0	1,907	0	28,601	0	0	0	1,076	10/25/2035	4FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2012	Paydown		35,306	35,306	34,600	34,840	0	466	0	466	0	35,306	0	0	0	1,400	08/25/2035	4FM
12667G-XQ-1	CWALT 2005-30CB 1A6 5.500% 08/25/35		09/26/2012	RBS GREENWICH CAPITAL		2,638,008	2,978,696	2,564,056	2,555,222	0	6,420	0	6,420	0	2,602,530	0	35,478	35,478	40,888	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2012	Paydown		153,669	153,669	142,144	146,042	0	7,627	0	7,627	0	153,669	0	0	0	5,634	11/25/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In 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	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/15/2012	Paydown		34,442	34,442	33,455	34,376	0	976	910	66	0	34,442	0	0	0	1,307	10/25/2035	4FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		09/01/2012	Paydown		26,998	26,998	20,640	21,959	0	5,038	0	5,038	0	26,998	0	0	0	1,040	11/25/2035	4FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2012	Paydown		50,485	50,485	34,946	32,962	0	17,523	0	17,523	0	50,485	0	0	0	1,887	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2012	Paydown		29,256	29,256	27,208	28,390	0	866	0	866	0	29,256	0	0	0	1,060	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2012	Paydown		203,998	203,998	202,659	203,133	0	864	0	864	0	203,998	0	0	0	7,499	11/25/2035	3FM
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		09/01/2012	Paydown		235,169	235,169	224,586	233,225	0	1,944	0	1,944	0	235,169	0	0	0	7,729	10/25/2033	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2012	Paydown		66,935	66,935	41,400	36,868	0	30,067	0	30,067	0	66,935	0	0	0	2,745	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 03/25/37		09/01/2012	Paydown		77,604	77,604	57,856	57,407	0	20,197	0	20,197	0	77,604	0	0	0	3,131	03/25/2037	3FM
13213P-AA-8	Cambrian VRDN 0.280% 02/01/31		09/04/2012	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	142	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		09/01/2012	Paydown		114,662	114,662	114,592	114,489	0	174	0	174	0	114,662	0	0	0	3,283	02/18/2035	1FM
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		08/07/2012	UBS WARBURG		212,055	201,000	201,000	0	0	0	0	0	0	201,000	0	11,055	11,055	10,825	06/15/2021	4FE
17309B-AD-9	CMLTI 2006-WF2 A2E 6.351% 05/25/36		09/01/2012	Paydown		7,091	7,091	5,682	5,507	0	1,584	0	1,584	0	7,091	0	0	0	235	05/25/2036	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2012	Paydown		7,921	7,921	3,888	5,027	484	3,887	1,477	2,894	0	7,921	0	0	0	307	11/25/2036	6FM
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		135,000	135,000	135,000	0	0	0	0	0	0	135,000	0	0	0	4,089	03/15/2020	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		813,000	813,000	813,000	0	0	0	0	0	0	813,000	0	0	0	24,624	03/15/2020	4FE
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		09/01/2012	Paydown		337,721	337,721	324,740	336,627	0	1,094	0	1,094	0	337,721	0	0	0	10,302	10/15/2037	1FM
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		09/21/2012	Various		175,143	160,000	166,974	166,169	0	(770)	0	(770)	0	165,399	0	9,743	9,743	15,803	01/15/2019	4FE
216762-AE-4	COOPER-STANDARD AUTO 8.500% 05/01/18		08/10/2012	Various		334,800	310,000	314,904	314,225	0	(523)	0	(523)	0	313,702	0	21,098	21,098	20,749	05/01/2018	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012	Redemption 100.0000		95,210	95,210	95,210	95,210	0	0	0	0	0	95,210	0	0	0	6,665	07/15/2016	1AM
22540A-BT-4	CSFB 97-1R 1M5 7.876% 09/30/24		08/01/2012	Paydown		50	50	49	50	0	0	0	0	0	50	0	0	0	3	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2012	Paydown		33,431	33,431	32,171	32,704	0	728	0	728	0	33,431	0	0	0	1,217	06/25/2033	1FM
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		09/01/2012	Paydown		1,157,584	1,157,584	1,174,767	1,167,592	0	(10,008)	0	(10,008)	0	1,157,584	0	0	0	54,925	09/15/2040	1FM
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		09/01/2012	Paydown		273,218	273,218	271,222	272,311	0	907	0	907	0	273,218	0	0	0	9,289	08/15/2038	1FM
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2012	Paydown		12,961	12,961	6,702	1,800	4,902	6,258	0	11,160	0	12,961	0	0	0	953	08/15/2018	6FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		09/01/2012	Paydown		128,969	128,969	130,253	130,094	0	(1,126)	0	(1,126)	0	128,969	0	0	0	741	01/10/2021	1FM
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		09/01/2012	Paydown		32,350	32,350	30,657	31,772	0	579	0	579	0	32,350	0	0	0	1,178	06/25/2035	2FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2012	Paydown		60,824	60,824	57,469	57,467	0	3,357	0	3,357	0	60,824	0	0	0	2,303	09/25/2035	4FM
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		09/01/2012	Paydown		12,794	28,448	23,404	14,303	10,551	(10,611)	1,450	(1,510)	0	12,794	0	0	0	989	10/25/2036	5FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		09/01/2012	Paydown		53,994	53,994	46,570	44,594	0	9,400	0	9,400	0	53,994	0	0	0	2,341	06/25/2036	1FM
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Various		1,182,737	1,165,000	1,185,593	1,183,799	0	(1,061)	0	(1,061)	0	1,182,737	0	0	0	87,766	07/15/2019	4FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2012	Redemption 100.0000		68,976	68,976	68,976	68,976	0	0	0	0	0	68,976	0	0	0	3,223	01/19/2031	1FE
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2012	Redemption 100.0000		64,819	64,819	64,819	64,819	0	0	0	0	0	64,819	0	0	0	4,920	07/10/2018	3FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		1,182,917	1,188,000	1,182,740	0	0	177	0	177	0	1,182,917	0	0	0	26,070	03/15/2022	3FE
319963-AW-4	FIRST DATA CORP 8.875% 08/15/20		09/19/2012	BARCLAYS		74,035	67,000	72,863	72,503	0	(490)	0	(490)	0	72,013	0	2,022	2,022	6,590	08/15/2020	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2012	Various		12,516	12,516	12,516	0	0	1,230	0	1,230	0	12,516	0	0	0	0	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2012	Paydown		15,229	15,229	15,220	15,193	0	37	0	37	0	15,229	0	0	0	552	08/25/2035	4FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		09/25/2012	CREDIT AGRICOLE SECURITIES		470,173	469,000	433,825	0	0	1,237	0	1,237	0	435,062	0	35,110	35,110	26,730	06/15/2019	4FE
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		09/01/2012	Paydown		215,455	215,455	207,072	213,587	0	1,867	0	1,867	0	215,455	0	0	0	1,735	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2012	Paydown		49,598	49,598	33,539	32,213	1,197	16,188	0	17,385	0	49,598	0	0	0	1,793	01/25/2037	5FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2012	Paydown		45,101	45,101	42,966	43,795	0	1,306	0	1,306	0	45,101	0	0	0	1,726	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2012	Paydown		102,570	102,570	83,851	90,458	0	12,112	0	12,112	0	102,570	0	0	0	3,450	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.566% 01/25/45		09/25/2012	Paydown		32,771	32,771	28,756	28,696	0	4,075	0	4,075	0	32,771	0	0	0	135	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2012	Paydown		29,208	29,208	30,084	29,907	0	(698)	0	(698)	0	29,208	0	0	0	715	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2012	Redemption 100.0000		23,826	23,826	23,826	23,826	0	0	0	0	0	23,826	0	0	0	926	01/15/2026	2
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		09/01/2012	Paydown		30,029	30,029	28,603	29,167	0	862	0	862	0	30,029	0	0	0	1,048	04/25/2032	6FM
40432B-BH-1	HALO 2007-2 B1 5.796% 09/25/37		08/01/2012	Paydown		2	45,684	1,685	559	0	(2,337)	(1,781)	(556)	0	2	0	0	0	1,331	09/25/2037	1FM
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16		09/12/2012	BANK of AMERICA SEC		572,983	547,000	482,418	498,571	0	6,044	0	6,044	0	504,614	0	68,368	68,368	60,915	01/15/2016	4FE
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		09/01/2012	Paydown		39,598	39,598	6,423	6,395	0	33,203	0	33,203	0	39,598	0	0	0	1,009	05/25/2036	1FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/11/2012	JVB Financial		3,702,222	5,019,962	4,522,541	4,423,270	0	19,180	(78,975)	98,155	0	4,521,425	0	(819,203)	(819,203)	205,165	04/25/2036	1FM
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/01/2012	Paydown		2,938	34,072	30,695	30,022	0	(27,620)	(536)	(27,084)	0	2,938	0	0	0	1,307	04/25/2036	1FM
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		08/01/2012	Taxable Exchange		904,834	852,000	852,000	852,000	0	0	0	0	0	852,000	0	52,834	52,834	69,580	10/01/2018	4FE

STATEMENT AS OF SEPTEMBER 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 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)
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2012	Paydown		28,381	28,381	28,380	28,327	0	54	0	54	0	28,381	0	0	0	1,041	01/25/2036	3FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		09/01/2012	Paydown		221,037	221,037	220,593	161,598	58,546	893	0	59,439	0	221,037	0	0	0	9,209	02/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2012	Paydown		43,493	43,493	42,478	42,489	0	1,004	0	1,004	0	43,493	0	0	0	1,813	02/25/2036	5FM
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		09/01/2012	Paydown		182,791	182,791	191,016	186,270	0	(3,480)	0	(3,480)	0	182,791	0	0	0	5,874	08/12/2040	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2012	Paydown		69,487	69,487	51,806	51,778	0	17,709	0	17,709	0	69,487	0	0	0	2,734	07/25/2036	1FM
488360-AG-3	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		560,888	534,000	563,370	0	0	(2,482)	0	(2,482)	0	560,888	0	0	0	46,258	05/01/2018	4FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2012	Paydown		44,987	75,376	63,418	68,563	0	(18,432)	5,145	(23,577)	0	44,987	0	0	0	3,074	11/25/2036	5FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2012	Paydown		18,762	30,620	25,099	19,651	10,339	(6,337)	4,891	(889)	0	18,762	0	0	0	1,199	01/25/2037	4FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2012	Paydown		40,582	57,482	56,720	58,714	0	(14,965)	3,168	(18,133)	0	40,582	0	0	0	2,213	06/25/2036	5FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2012	Paydown		3	21,862	16,979	7,075	10,449	(16,976)	545	(7,072)	0	3	0	0	0	831	11/25/2036	5FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2012	Paydown		18,215	55,212	43,281	41,396	0	(23,618)	(437)	(23,181)	0	18,215	0	0	0	2,026	05/25/2037	2FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		07/01/2012	Call 103.0000		15,450	15,000	15,273	15,195	0	(45)	0	(45)	0	15,149	0	301	301	1,308	02/15/2015	4FE
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2012	Redemption 100.0000		82,800	82,800	82,800	82,800	0	0	0	0	0	82,800	0	0	0	3,910	10/31/2023	2AM
576434-RW-6	MALT 2004-5 B1 5.988% 06/25/34		09/01/2012	Paydown		133,803	133,803	126,611	128,952	0	4,852	0	4,852	0	133,803	0	0	0	5,354	06/25/2034	5FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2012	Redemption 100.0000		90,667	90,667	90,667	90,667	0	0	0	0	0	90,667	0	0	0	5,142	08/01/2025	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2012	Redemption 100.0000		50,502	50,502	50,502	50,502	0	0	0	0	0	50,502	0	0	0	1,346	06/30/2027	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		08/01/2012	Paydown		19,236	19,236	16,450	15,735	0	3,501	0	3,501	0	19,236	0	0	0	611	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2012	Paydown		44,080	44,080	37,783	37,044	0	7,037	0	7,037	0	44,080	0	0	0	454	01/25/2047	3FM
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		08/06/2012	Maturity		400,000	400,000	413,224	0	0	(13,224)	0	(13,224)	0	400,000	0	0	0	23,417	08/06/2012	1FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		09/21/2012	Various		1,927,100	2,393,000	2,410,426	2,408,411	0	(1,303)	0	(1,303)	0	2,407,108	0	(480,008)	(480,008)	171,610	04/01/2021	4FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2012	Redemption 100.0000		105,100	105,100	104,839	104,894	0	206	0	206	0	105,100	0	0	0	3,263	12/30/2020	2AM
693320-AL-7	PHH CORP 9.250% 03/01/16		09/20/2012	LAZARD FRERES		2,346,249	2,037,000	2,027,977	2,027,554	0	1,634	0	1,634	0	2,029,188	0	317,062	317,062	199,523	03/01/2016	3FE
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	RBC/DAIN		950,083	938,000	959,105	955,013	0	(2,165)	0	(2,165)	0	952,848	0	(2,766)	(2,766)	65,072	04/15/2018	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	CORTVIEW CAPITAL SECURITIES LL		2,004,180	2,000,000	2,004,100	0	0	0	0	0	0	2,004,100	0	80	80	37,542	09/01/2012	2FE
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		09/01/2012	Maturity		5,100,000	5,100,000	5,110,455	0	0	(10,455)	0	(10,455)	0	5,100,000	0	0	0	108,375	09/01/2012	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		09/01/2012	Paydown		10,390	19,905	16,690	16,660	0	(6,261)	9	(6,270)	0	10,390	0	0	0	859	06/01/2036	4FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		07/01/2012	Redemption 100.0000		11	11	12	12	0	(2)	0	(2)	0	11	0	0	0	1	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/25/2012	Paydown		3,539	3,539	2,759	2,802	0	751	13	738	0	3,539	0	0	0	136	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/25/2012	Paydown		4,603	4,603	3,690	3,662	0	975	33	942	0	4,603	0	0	0	175	04/25/2037	4FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/25/2012	Paydown		37,034	37,034	34,198	36,535	0	2,742	2,243	499	0	37,034	0	0	0	1,415	05/25/2036	3FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		09/01/2012	Paydown		227,218	227,218	207,904	208,086	0	19,132	0	19,132	0	227,218	0	0	0	7,060	11/25/2032	5AM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		09/01/2012	Paydown		11,721	11,721	10,197	10,270	0	1,452	0	1,452	0	11,721	0	0	0	111	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2012	Paydown		30,242	41,193	33,945	36,944	0	(3,704)	2,999	(6,703)	0	30,242	0	0	0	1,457	03/25/2036	4FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2012	Paydown		793,511	793,511	791,279	790,127	0	3,384	0	3,384	0	793,511	0	0	0	29,237	11/25/2035	2FM
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		09/07/2012	Various		328,650	313,000	312,579	312,855	0	51	0	51	0	312,905	0	15,745	15,745	17,736	11/30/2013	4FE
858119-AN-0	STEEL DYNAMICS INC 7.750% 04/15/16		08/16/2012	TENDER OFFER		208,350	200,000	207,500	204,834	0	(1,250)	0	(1,250)	0	203,584	0	4,766	4,766	12,960	04/15/2016	3FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2012	Paydown		127,630	127,630	125,631	126,262	0	1,368	0	1,368	0	127,630	0	0	0	1,394	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2012	Paydown		106,460	106,460	101,864	104,261	0	4,541	2,342	2,199	0	106,460	0	0	0	2,860	10/25/2035	4FM
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		09/21/2012	WELLS FARGO		994,456	953,000	808,779	848,424	0	13,803	0	13,803	0	862,227	0	132,228	132,228	97,186	07/01/2016	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		07/01/2012	Redemption 100.0000		68,630	68,630	68,630	68,630	0	0	0	0	0	68,630	0	0	0	1,050	03/30/2024	2AM
890027-AA-3	Tomkins LLC 9.000% 10/01/18		07/19/2012	TENDER OFFER		326,010	290,000	293,701	293,664	0	(287)	0	(287)	0	293,377	0	32,633	32,633	21,021	10/01/2018	4FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call 103.0000		59,740	58,000	58,745	58,738	0	(73)	0	(73)	0	58,665	0	1,075	1,075	4,842	10/01/2018	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		08/09/2012	Various		1,085,235	1,019,000	1,098,831	1,089,794	0	(8,041)	0	(8,041)	0	1,081,753	0	3,482	3,482	103,156	09/01/2017	4FE
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		07/15/2012	Maturity		3,600,000	3,600,000	3,691,764	0	0	(91,764)	0	(91,764)	0	3,600,000	0	0	0	123,750	07/15/2012	2FE
92552V-AC-4	VIASAT INC 8.875% 09/15/16		09/27/2012	BANK of AMERICA SEC		1,801,800	1,680,000	1,772,856	1,755,720	0	(13,628)	0	(13,628)	0	1,742,092	0	59,708	59,708	154,484	09/15/2016	4FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		843,000	843,000	843,000	0	0	0	0	0	0	843,000	0	0	0	28,978	06/15/2020	4FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2012	Paydown		65,776	65,776	65,776	65,766	0	9	0	9	0	65,776	0	0	0	1,303	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2012	Paydown		85,146	85,146	71,097	74,764	0	10,382	0	10,382	0	85,146	0	0	0	3,164	06/25/2033	1FM
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		09/01/2012	Paydown		12,964	12,964	12,499	12,817	0	148	0	148	0	12,964	0	0	0	487	12/15/2035	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)
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		09/01/2012	Paydown		8,362	8,362	7,353	7,896	0	466	0	466	0	8,362	0	0	0	283	02/15/2041	1FM
92976B-BL-5	WBCMT 2005-C22 5.489% 12/15/44		08/01/2012	Paydown		4,448,794	4,448,794	4,480,249	4,451,035	0	(2,241)	0	(2,241)	0	4,448,794	0	0	0	139,401	12/15/2044	1FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2012	Paydown		26,585	26,585	26,373	26,416	0	169	0	169	0	26,585	0	0	0	967	08/25/2035	4FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2012	Paydown		10,180	16,202	15,150	14,996	0	(4,817)	0	(4,817)	0	10,180	0	0	0	589	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2012	Paydown		55,836	55,836	37,003	41,200	0	17,980	3,344	14,636	0	55,836	0	0	0	1,711	07/25/2036	1FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/02/2012	RBS GREENWICH CAPITAL		8,679,270	8,722,884	8,578,412	8,636,235	0	(6,037)	0	(6,037)	0	8,630,198	0	49,072	49,072	257,747	01/25/2036	2FM
94981S-AG-9	WFMBS 2005-16 A4 5.750% 01/25/36		07/03/2012	Paydown		41,837	41,837	41,144	41,421	0	416	0	416	0	41,837	0	0	0	43,197	01/25/2036	2FM
94982N-AC-8	WFMBS 2005-4 A3 5.000% 04/25/35		09/01/2012	Paydown		95,866	95,866	96,016	95,611	0	255	0	255	0	95,866	0	0	0	3,037	04/25/2035	1FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		09/01/2012	Paydown		45,984	45,984	44,712	45,191	0	793	0	793	0	45,984	0	0	0	1,773	03/25/2036	3FM
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		09/01/2012	Paydown		240,796	240,796	233,911	238,528	0	2,268	0	2,268	0	240,796	0	0	0	8,813	11/25/2036	1FM
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	CITIGROUP GLOBAL MKTS		207,568	203,000	209,834	209,469	0	(799)	0	(799)	0	208,671	0	(1,103)	(1,103)	20,121	10/01/2018	5FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		999,439	1,000,000	999,430	0	0	9	0	9	0	999,439	0	0	0	7,593	04/01/2022	1FE
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	07/15/2012	Maturity		1,750,000	1,750,000	1,800,750	0	0	(50,750)	0	(50,750)	0	1,750,000	0	0	0	63,438	07/15/2012	2FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		840,000	840,000	840,000	0	0	0	0	0	0	840,000	0	0	0	14,700	07/15/2022	3FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	08/22/2012	BARCLAYS		115,363	110,000	110,000	0	0	0	0	0	0	110,000	0	5,363	5,363	642	07/15/2022	3FE
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	F	09/13/2012	J P MORGAN SEC FIXED INC		1,895,000	2,000,000	1,987,200	1,989,569	0	802	0	802	0	1,990,371	0	(95,371)	(95,371)	94,461	10/01/2019	3FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	09/12/2012	BANK of AMERICA SEC		208,753	190,000	190,000	0	0	0	0	0	0	190,000	0	18,753	18,753	13,179	04/01/2019	4FE
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/21/2012	Various		98,975	107,000	97,769	97,991	0	649	0	649	0	98,640	0	335	335	9,664	02/15/2019	4FE
761733-AA-2	REYNOLDS GROUP ESCROW 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		137,799	130,000	128,304	139,473	0	(1,675)	0	(1,675)	0	137,799	0	0	0	7,912	10/15/2016	3FE
761735-AC-3	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		752,000	752,000	752,000	752,000	0	0	0	0	0	752,000	0	0	0	48,901	02/15/2021	3FE
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange		137,799	130,000	137,799	0	0	0	0	0	0	137,799	0	0	0	2,799	10/15/2016	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						71,693,409	74,386,824	71,775,700	51,505,794	122,256	3,956	(57,095)	183,307	0	71,926,366	0	(232,962)	(232,962)	3,385,634	XXX	XXX
073294-AA-8	BB&T CAPITAL TRUST IV 6.820% 06/12/57		07/20/2012	Call 100.0000		3,000,000	3,000,000	3,003,420	3,003,231	0	(27)	0	(27)	0	3,003,204	0	(3,204)	(3,204)	123,897	06/12/2057	3AM
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		2,000,000	2,000,000	2,127,340	2,040,819		(10,704)		(10,704)		2,030,115		(30,115)	(30,115)	82,875	06/07/2036	3AM
4899999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	5,130,760	5,044,050	0	(10,731)	0	(10,731)	0	5,033,319	0	(33,319)	(33,319)	206,772	XXX	XXX
8399997. Total - Bonds - Part 4						149,215,997	151,148,395	149,537,488	77,053,469	122,256	(109,608)	(57,095)	69,743	0	149,482,273	0	(266,281)	(266,281)	3,903,062	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						149,215,997	151,148,395	149,537,488	77,053,469	122,256	(109,608)	(57,095)	69,743	0	149,482,273	0	(266,281)	(266,281)	3,903,062	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00738A-10-6	ADTRAN INC		07/16/2012	Various	10,780.000	234,249		320,488	0	0	0	0	0	0	320,488	0	(86,240)	(86,240)	0		L
008073-10-8	AEROVIRONMENT INC		07/12/2012	Various	14,625.000	356,493		425,866	204,901	4,611	0	0	4,611	0	425,866	0	(69,372)	(69,372)	0		L
02913V-10-3	AMERICAN PUBLIC EDUCATION		08/01/2012	Various	32,609.000	853,625		1,297,999	1,011,627	(55,756)	0	0	(55,756)	0	1,297,999	0	(444,374)	(444,374)	0		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/21/2012	Various	7,940.000	343,521		257,934	216,366	(26,767)	0	0	(26,767)	0	257,934	0	85,586	85,586	4,251		L
043176-10-6	ARUBA NETWORKS INC		07/09/2012	PIPER JAFFRAY	4,040.000	56,390		87,998	37,966	8,036	0	0	8,036	0	87,998	0	(31,608)	(31,608)	0		L
045327-10-3	ASPEN TECHNOLOGY INC		08/22/2012	Morgan Stanley	3,245.000	77,581		51,416	53,334	(5,335)	0	0	(5,335)	0	51,416	0	26,165	26,165	0		L
057665-20-0	BALCHEM CORP		07/31/2012	BLOOMBERG TRADEBOOK	1.000	34		28	0	0	0	0	0	0	28	0	6	6	0		U
118255-10-8	BUCKEYE TECHNOLOGIES INC		08/14/2012	Various	18,070.000	545,692		624,207	0	0	0	0	0	0	624,207	0	(78,515)	(78,515)	2,651		L
14964U-10-8	CAVIUM NETWORKS INC		08/06/2012	Various	14,778.000	374,494		457,787	420,139	37,648	0	0	37,648	0	457,787	0	(83,293)	(83,293)	0		L
156710-10-5	CERADYNE INC		09/28/2012	Various	24,073.000	565,531		727,306	246,590	69,401	0	0	69,401	0	727,306	0	(161,775)	(161,775)	4,708		L
179895-10-7	CLARCOR INC		09/18/2012	Various	5,935.000	291,649		234,142	270,346	(62,221)	0	0	(62,221)	0	234,142	0	57,507	57,507	2,073		L
20564W-10-5	COMSCORE INC		08/03/2012	PIPER JAFFRAY	5,293.000	60,744		97,364	112,212	(14,848)	0	0	(14,848)	0	97,364	0	(36,620)	(36,620)	0		L
210313-10-2	CONSTANT CONTACT INC		09/28/2012	Various	26,011.000	478,892		599,979	510,527	5,743	0	0	5,743	0	599,979	0	(121,087)	(121,087)	0		L
243537-10-7	DECKERS OUTDOOR CORP		07/18/2012	ROBERT W. BAIRD	2,355.000	112,011		160,036	95,067	(20,657)	0	0	(20,657)	0	160,036	0	(48,024)	(48,024)	0		L
292554-10-2	ENCORE CAPITAL GROUP INC		09/20/2012	Various	6,660.000	189,407		125,530	141,592	(16,061)	0	0	(16,061)	0	125,530	0	63,877	63,877	0		L
30241L-10-9	FEI COMPANY		08/02/2012	JP MORGAN - EQ	970.000	45,074		43,425	0	0	0	0	0	0	43,425	0	1,649	1,649	78		L
349853-10-1	FORWARD AIR CORPORATION		09/17/2012	KEY BANC CAPITAL MARKETS	2,820.000	98,985		98,552	0	0	0	0	0	0	98,552	0	433	433	408		L
37244C-10-1	GENOMIC HEALTH INC		07/05/2012	Various	1,407.000	50,568		28,412	35,724	(7,312)	0	0	(7,312)	0	28,412	0	22,156	22,156	0		L
402635-30-4	GULFPORT ENERGY CORP		09/19/2012	Various	6,415.000	195,431		164,928	104,636	(1,617)	0	0	(1,617)	0	164,928	0	30,502	30,502	0		L
40425J-10-1	HMS HOLDINGS CORP		09/14/2012	Various	4,420.000	146,487		83,036	133,868	(58,544)	0	0	(58,544)	0	83,036	0	63,451	63,451	0		U
478160-10-4	JOHNSON & JOHNSON		07/31/2012	BLOOMBERG TRADEBOOK	68.000	4,709		4,442	4,459	(17)	0	0	(17)	0	4,442	0	267	267	80		L
478160-10-4	JOHNSON & JOHNSON		07/20/2012	BARCLAYS	3,800.000	250,300		248,123	249,204	(1,081)	0	0	(1,081)	0	248,123	0	2,177	2,177	4,484		L

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 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)
502160-10-4	LSB INDUSTRIES INC		08/21/2012	S. G. COWEN SECURITIES CORP.	98.000	3,882		2,985	1,261	152	0	0	152	0	2,985	0	898	898	0		L
515098-10-1	LANDSTAR SYSTEM INC		07/19/2012	Various	5,855.000	285,912		257,896	280,572	(22,676)	0	0	(22,676)	0	257,896	0	28,016	28,016	644		L
535555-10-6	LINDSAY CORP		09/17/2012	Various	10,295.000	709,357		634,400	0	0	0	0	0	0	634,400	0	74,957	74,957	2,133		L
549764-10-8	LUFKIN INDUSTRIES INC		07/30/2012	KNIGHT SECURITIES	2,875.000	136,284		156,754	153,534	(30,924)	0	0	(30,924)	0	156,754	0	(20,470)	(20,470)	570		L
594901-10-0	MICROS SYSTEMS INC		08/23/2012	INSTINET	1,980.000	95,672		71,617	87,664	(21,171)	0	0	(21,171)	0	71,617	0	24,055	24,055	0		L
594918-10-4	MICROSOFT CORP		07/31/2012	BLOOMBERG TRADEBOOK	63.000	1,865		1,763	1,635	127	0	0	127	0	1,763	0	102	102	25		L
596278-10-1	MIDDLEBY CORP		08/10/2012	Various	2,920.000	331,207		277,756	93,852	(1,575)	0	0	(1,575)	0	277,756	0	53,450	53,450	0		L
651718-50-4	NEWPARK RESOURCES INC		08/15/2012	Various	58,705.000	361,876		525,175	458,185	(19,006)	0	0	(19,006)	0	525,175	0	(163,299)	(163,299)	0		L
67018T-10-5	NU SKIN ENTERPRISES INC - A		08/07/2012	STIFEL NICOLAUS & CO-EQ	10,255.000	464,570		559,623	0	0	0	0	0	0	559,623	0	(95,053)	(95,053)	1,629		L
679580-10-0	OLD DOMINION FREIGHT LINE		09/10/2012	Cash Adjustment	1.000	15		15	0	0	0	0	0	0	15	0	0	0	0		L
683399-10-9	ONYX PHARMACEUTICALS INC		09/28/2012	Various	7,055.000	592,643		292,539	168,812	(9,362)	0	0	(9,362)	0	292,539	0	300,104	300,104	0		L
699173-20-9	PARAMETRIC TECHNOLOGY CORP		09/25/2012	Various	8,368.000	163,864		156,649	142,611	(1,693)	0	0	(1,693)	0	156,649	0	7,214	7,214	0		L
708160-10-6	J C PENNEY		09/19/2012	Various	24,592.000	657,361		542,005	864,409	(322,404)	0	0	(322,404)	0	542,005	0	115,356	115,356	9,837		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		09/20/2012	Various	6,945.000	625,192		412,347	334,021	(65,112)	0	0	(65,112)	0	412,347	0	212,845	212,845	0		L
754212-10-8	RAVEN INDUSTRIES INC		09/21/2012	Various	6,030.000	188,755		166,751	165,087	(20,175)	0	0	(20,175)	0	166,751	0	22,004	22,004	1,673		L
812350-10-6	SEARS HOLDINGS CORP		08/16/2012	MERRILL LYNCH-ALGO	743.000	44,517		22,630	22,630	0	0	0	0	0	22,630	0	21,887	21,887	0		L
87157D-10-9	SYNAPTICS INC		07/24/2012	Various	3,985.000	100,573		133,522	23,668	590	0	0	590	0	133,522	0	(32,949)	(32,949)	0		L
891092-10-8	TORO CO		08/23/2012	Various	10,040.000	375,919		267,853	304,513	(36,660)	0	0	(36,660)	0	267,853	0	108,065	108,065	3,313		L
929740-10-8	WABTEC CORP		07/23/2012	SIDOTI & CO LLC	2,445.000	181,962		121,763	171,028	(49,265)	0	0	(49,265)	0	121,763	0	60,199	60,199	147		L
980745-10-3	WOODWARD GOVERNOR CO		09/05/2012	Various	10,695.000	371,922		351,103	330,428	(79,468)	0	0	(79,468)	0	351,103	0	20,819	20,819	1,510		L
292505-10-4	ENCANA CORP	A	08/20/2012	Various	(596.000)	(77,094)		(15,161)	(77,215)	62,054	0	0	62,054	0	(15,161)	0	(61,933)	(61,933)	18		L
292505-10-4	ENCANA CORP	A	08/17/2012	BARCLAYS	64,000.000	1,422,048		1,473,530	1,252,092	221,439	0	0	221,439	0	1,473,530	0	(51,482)	(51,482)	25,600		L
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/24/2012	BLOOMBERG TRADEBOOK	16.000	229		369	275	94	0	0	94	0	369	0	(140)	(140)	15		L
879382-20-8	TELEFONICA SA-SPON ADR RECEIPTS	F	09/21/2012	BARCLAYS	4,100.000	47,108		94,618	70,479	24,139	0	0	24,139	0	94,618	0	(47,510)	(47,510)	3,818		L
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	09/07/2012	Various	8,390.000	752,916		198,591	272,591	(74,000)	0	0	(74,000)	0	198,591	0	554,325	554,325	0		L
N93540-10-7	VISTAPRINT NV	F	07/27/2012	Various	4,665.000	143,221		176,366	142,749	33,617	0	0	33,617	0	176,366	0	(33,144)	(33,144)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,313,643	XXX	13,022,457	9,113,439	(556,056)	0	0	(556,056)	0	13,022,457	0	291,184	291,184	69,665	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,313,643	XXX	13,022,457	9,113,439	(556,056)	0	0	(556,056)	0	13,022,457	0	291,184	291,184	69,665	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						13,313,643	XXX	13,022,457	9,113,439	(556,056)	0	0	(556,056)	0	13,022,457	0	291,184	291,184	69,665	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,313,643	XXX	13,022,457	9,113,439	(556,056)	0	0	(556,056)	0	13,022,457	0	291,184	291,184	69,665	XXX	XXX
9999999 - Totals						162,529,640	XXX	162,559,945	86,166,908	(433,800)	(109,608)	(57,095)	(486,313)	0	162,504,730	0	24,903	24,903	3,972,727	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US - CBOE	07/09/2012	10/20/2012	(200)		95.000		(16,876)		(7,200)		(7,200)	9,676						
ADOBE SYSTEMS (COVERED CALL)	ADOBE SYSTEMS INC 00724F101	N/A		US - CBOE	09/24/2012	11/17/2012	(201)		34.000		(22,039)		(13,467)		(13,467)	8,572						
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US - CBOE	09/10/2012	10/20/2012	(65)		35.000		(14,763)		(11,700)		(11,700)	3,063						
FIDELITY NATNAL (COVERED CALL)	FIDELITY NATIONAL TITLE 31620R105	N/A		US - CBOE	09/10/2012	10/20/2012	(102)		20.000		(4,207)		(14,688)		(14,688)	(10,481)						
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US - CBOE	08/31/2012	10/20/2012	(140)		34.000		(15,404)		(13,580)		(13,580)	1,824						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - CBOE	09/19/2012	11/17/2012	(10)		24.000		(462)		(250)		(250)	212						
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - CBOE	09/19/2012	12/22/2012	(974)		24.000		(58,439)		(40,908)		(40,908)	17,531						
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A		US - CBOE	08/16/2012	11/17/2012	(42)		37.000		(8,286)		(15,036)		(15,036)	(6,750)						
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A		US - CBOE	05/16/2012	10/20/2012	(25)		85.000		(1,363)		(3,500)		(3,500)	(2,137)						
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A		US - CBOE	09/10/2012	10/20/2012	(40)		31.000		(850)		(1,400)		(1,400)	(550)						
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A		US - CBOE	08/30/2012	10/20/2012	(10)		40.000		(1,250)		(3,050)		(3,050)	(1,800)						
NATIONAL OILWEL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - CBOE	08/30/2012	10/20/2012	(75)		75.000		(31,086)		(40,500)		(40,500)	(9,414)						
NORFOLK SOUTHERN(COVERED CALL)	NORFOLK SOUTHERN CORP 655844108	N/A		US - CBOE	09/24/2012	12/22/2012	(102)		67.500		(19,401)		(10,302)		(10,302)	9,099						
WALGREENS CO (COVERED CALL)	WALGREEN CO 931422109	N/A		US - CBOE	09/25/2012	11/17/2012	(188)		37.000		(13,930)		(12,408)		(12,408)	1,522						
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(208,356)	0	(187,989)	XXX	(187,989)	20,367	0	0	0	0	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	XXX
BLZ2	(8)	(400)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,565.1000	1,498.2000	(26,760)		26,760	26,760			66,582	100/114
BLZ2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,565.5000	1,498.2000	(3,365)		3,365	3,365			8,323	100/114
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,565.7000	1,498.2000	(6,750)		6,750	6,750			16,646	100/114
BLZ2	(3)	(150)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,565.8000	1,498.2000	(10,140)		10,140	10,140			24,968	100/114
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/26/2012	1,509.9000	1,498.2000	(1,170)		1,170	1,170			16,646	100/114
NQZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,849.2500	2,792.0000	(1,145)		1,145	1,145			8,323	100/114
NQZ2	(6)	(120)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850.8000	2,792.0000	(7,056)		7,056	7,056			49,937	100/114
NQZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/25/2012	2,807.0000	2,792.0000	(300)		300	300			8,323	100/114
R2Z2	(7)	(700)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	861.4000	834.4000	(18,900)		18,900	18,900			58,260	100/114
ESZ2	(21)	(1,050)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459.0000	1,434.2500	(25,988)		25,988	25,988			174,778	100/114
ESZ2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/26/2012	1,426.5000	1,434.2500	1,163		(1,163)	(1,163)			24,968	100/114
1349999. Subtotal - Short Futures - Hedging Other												(100,411)	0	100,411	100,411	0	0	457,754	XXX
1389999. Subtotal - Short Futures												(100,411)	0	100,411	100,411	0	0	457,754	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												(100,411)	0	100,411	100,411	0	0	457,754	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												(100,411)	0	100,411	100,411	0	0	457,754	XXX

Broker Name	Net Cash Deposits
Goldman Sachs	(457,754)
Total Net Cash Deposits	(457,754)

(a)

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

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		(187,989)	0	1,163	(289,563)	1,163	457,754	457,754
0899999 - Totals			0	0	(187,989)	0	1,163	(289,563)	1,163	457,754	457,754

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-DY-1	8 3/4 BOND 17			296,304	297,332	10/01/2012
912810-EF-1	8 3/4 BOND 20			3,454	3,457	10/01/2012
912810-EW-4	6 BOND 26			162,243	159,841	10/01/2012
912810-FE-3	5 1/2 BOND 28			201,144	198,105	10/01/2012
912810-FF-0	5 1/4 BOND 28			444,949	440,106	10/01/2012
912810-FP-8	5 3/8 BOND 31			439,565	432,859	10/01/2012
912810-FT-0	4 1/2 BOND 36			270,150	265,919	10/01/2012
912810-PT-9	4 3/4 BOND 37			409,474	403,090	10/01/2012
912810-PU-6	5 BOND 37			8,793	8,731	10/01/2012
912810-PX-0	4 1/2 BOND 38			307,682	305,382	10/01/2012
912810-QA-9	3 1/2 BOND 39			220,817	217,275	10/01/2012
912810-QD-3	4 3/8 BOND 39			266,926	264,888	10/01/2012
912810-QS-0	3 3/4 BOND 41			442,250	435,202	10/01/2012
912828-BA-7	3 5/8 NOTE B 13			393,180	390,525	10/01/2012
912828-CA-6	4 NOTE B 14			388,497	382,611	10/01/2012
912828-DV-9	4 1/8 NOTE C 15			385,737	383,417	10/01/2012
912828-GH-7	4 5/8 NOTE B 17			304,161	299,599	10/01/2012
912828-GS-3	4 1/2 NOTE C 17			424,052	421,600	10/01/2012
912828-HA-1	4 3/4 NOTE E 17			44,271	43,609	10/01/2012
912828-HR-4	3 1/2 NOTE B 18			266,840	262,562	10/01/2012
912828-JK-7	3 1/8 NOTE P 13			379,249	372,688	10/01/2012
912828-JW-1	1 1/2 NOTE T 13			300,182	295,358	10/01/2012
912828-JZ-4	1 3/4 NOTE G 14			419,752	412,653	10/01/2012
912828-KD-1	2 3/4 NOTE B 19			25,350	24,926	10/01/2012
912828-KT-6	2 3/8 NOTE H 16			394,586	391,102	10/01/2012
912828-KV-1	2 1/4 NOTE M 14			402,672	397,595	10/01/2012
912828-KW-9	3 1/4 NOTE K 16			171,860	170,118	10/01/2012
912828-LC-2	2 5/8 NOTE P 14			362,232	356,562	10/01/2012
912828-LP-3	3 NOTE P 16			203,121	201,824	10/01/2012
912828-LY-4	3 3/8 NOTE F 19			342,605	339,500	10/01/2012
912828-MD-9	3 1/4 NOTE S 16			57,654	56,926	10/01/2012
912828-ME-7	2 5/8 NOTE U 14			388,814	383,515	10/01/2012
912828-MP-2	3 5/8 NOTE B 20			17,413	17,134	10/01/2012
912828-NC-0	1 3/8 NOTE Y 13			29,770	29,333	10/01/2012
912828-NH-9	1 1/8 NOTE Z 13			223,067	219,394	10/01/2012
912828-NP-1	1 3/4 NOTE P 15			61,453	60,411	10/01/2012
912828-NV-8	1 1/4 NOTE Q 15			15,165	14,881	10/01/2012
912828-NW-6	1 7/8 NOTE P 17			321,314	315,444	10/01/2012
912828-NZ-9	1 1/4 NOTE R 15			379,264	374,065	10/01/2012
912828-PF-1	1 7/8 NOTE R 17			254,681	251,498	10/01/2012
912828-PT-1	2 5/8 NOTE G 18			69,928	68,819	10/01/2012
912828-PZ-7	1 1/4 NOTE X 14			74,947	73,510	10/01/2012
912828-QE-3	0 5/8 NOTE AK 13			370,319	363,986	10/01/2012
912828-QH-6	1 1/4 NOTE W 14			232,165	227,948	10/01/2012
912828-QN-3	3 1/8 NOTE C 21			202,642	200,675	10/01/2012
912828-RD-4	0 1/8 NOTE AP 13			239,172	234,505	10/01/2012
912828-RN-2	0 1/4 NOTE AR 13			135,226	132,710	10/01/2012
912828-RT-9	1 3/8 NOTE S 18			380,623	374,792	10/01/2012
912828-RW-2	0 1/8 NOTE AT 13			295,103	289,405	10/01/2012
912828-SC-5	0 7/8 NOTE U 17			292,360	287,024	10/01/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				12,723,176	12,554,414	XXX
9999999 - Totals				12,723,176	12,554,414	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (5,674,766) Book/Adjusted Carrying Value $ (5,573,979)
2. Average balance for the year to date Fair Value $ 17,177,389 Book/Adjusted Carrying Value $ 17,177,389
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 12,554,414 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-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	8,000,000	8,000,000	12/16/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				11,500,000	11,500,000	XXX
0599999. Total - U.S. Government Bonds				11,500,000	11,500,000	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	1,900,627	1,900,000	11/01/2012
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.65% Due 5/1/2034 MJSD3		2AM	4,000,000	4,000,000	05/01/2034
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	3,520,000	3,520,000	08/01/2033
837151-AL-3	SOCAR REVE Adj % Due 7/1/2013 Mo-2		1FE	3,502,065	3,502,972	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				32,197,692	32,197,972	XXX
3199999. Total - U.S. Special Revenues Bonds				47,597,692	47,597,972	XXX
06417E-6E-8	BNS CD Flt % Due 8/15/2013 Sched		1FE	1,900,000	1,900,000	08/15/2013
26884A-AW-3	ERP OPERATING 5 1/2% Due 10/1/2012 JJ15		2FE	2,400,000	2,400,000	10/01/2012
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,840,000	3,840,000	12/01/2040
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,202,454	3,200,000	02/06/2014
78009N-BQ-8	Royal Bank CD Adj % Due 11/9/2012 Sched		1FE	2,701,107	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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				23,833,561	23,830,000	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	3,537,000	3,537,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				8,102,000	8,102,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				31,935,561	31,932,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				53,733,561	53,730,000	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				40,299,692	40,299,972	XXX
6599999. Total Bonds				94,033,253	94,029,972	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			4,426,541	4,418,351	01/22/2013
316175-40-5	FIDELITY INST MM FUND PRIME			82,835	82,835	
507686-NM-1	Lake Central REV 1% Due 12/28/2012 FA30			1,800,018	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
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,009,394	9,001,186	XXX
00118T-K2-0	AGL CAPITAL CORP CP 0.4% Due 10/2/2012 At Mat			1,799,720	1,799,720	10/02/2012
04956L-K9-9	ATMOS ENERGY CP 0.35% Due 10/9/2012 At Mat			6,499,242	6,499,242	10/09/2012
12665J-K1-6	CVS CORP CP 0.3% Due 10/1/2012 At Mat			6,999,825	6,999,825	10/01/2012
23719J-K9-2	DARDEN RESTAURANTS CP 0.35% Due 10/9/2012 At Mat			5,899,197	5,899,197	10/09/2012
49455A-K9-4	KINDER MORGAN CP 0.44% Due 10/9/2012 At Mat			5,499,193	5,499,193	10/09/2012
66439T-KB-3	NEAST CP 0.41% Due 10/11/2012 At Mat			1,999,681	1,999,681	10/11/2012
84755L-K4-5	SPECTRA ENERGY CP 0.35% Due 10/4/2012 At Mat			2,999,796	2,999,796	10/04/2012
98419X-NE-2	XSTARA CP 0.72% Due 1/14/2013 At Mat			997,660	997,660	01/14/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				32,694,314	32,694,314	XXX
9999999 - Totals				135,736,961	135,725,472	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (39,986,359) Book/Adjusted Carrying Value $ (40,013,691)
2. Average balance for the year to date Fair Value $ 194,500,824 Book/Adjusted Carrying Value $ 194,700,203
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 148,460,137 Book/Adjusted Carrying Value $ 148,279,886

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank	Cincinnati, OH					5,798,516	2,967,437	658,365	XXX
Bank of New york Mellon	New York, NY					2,727,689	2,675,146	9,654,489	XXX
M&T Bank	Buffalo, NY					909,888	917,945	926,257	XXX
Goldman Sachs	New York, NY					260,100	330,244	558,165	XXX
Northern Trust	Chicago, IL					251,500	251,500	251,500	XXX
JP Morgan/Chase	New York, NY					(8,317,930)	(8,174,296)	(7,772,913)	XXX
Huntington Bank						500,000	500,000	500,326	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	2,129,763	(532,024)	4,776,189	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	2,129,763	(532,024)	4,776,189	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	2,129,763	(532,024)	4,776,189	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
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
AGL CAPITAL CORP CP		09/18/2012	0.400	10/02/2012	1,799,720	260	0
AGL CAPITAL CORP CP		08/24/2012	0.460	10/22/2012	999,246	486	0
ATMOS ENERGY CP		09/27/2012	0.350	10/09/2012	6,499,242	253	0
CVS CORP CP		09/28/2012	0.300	10/01/2012	6,999,825	175	0
DARDEN RESTAURANTS CP		09/25/2012	0.350	10/09/2012	7,898,925	461	0
KINDER MORGAN CP		09/27/2012	0.440	10/09/2012	5,499,193	269	0
NEAST CP		09/27/2012	0.410	10/11/2012	1,999,681	91	0
ONEOK CP		09/18/2012	0.420	10/16/2012	1,399,543	212	0
POTOMAC CP		09/20/2012	0.380	10/01/2012	999,884	116	0
SPECTRA ENERGY CP		09/27/2012	0.350	10/04/2012	2,999,796	117	0
WEATHERFORD CP		09/24/2012	0.440	10/01/2012	1,899,837	163	0
XSTARA CP		09/18/2012	0.480	10/18/2012	1,299,480	225	0
XSTARA CP		09/19/2012	0.720	01/14/2013	5,080,030	7,586	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					45,374,402	10,414	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					45,374,402	10,414	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					45,374,402	10,414	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					45,374,402	10,414	0
8699999 - Total Cash Equivalents					45,374,402	10,414	0