



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.integritylife.com

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

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

DIRECTORS OR TRUSTEES

<u>Edward Joseph Babbitt</u>	<u>John Finn Barrett</u>	<u>Jill Tripp McGruder</u>
<u>Robert Lewis Walker</u>	<u>Donald Joseph Wuebbling</u>	

State of Ohio SS:
County of Hamilton

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Bradley Joseph Hunkler
VP, Chief Accounting Officer

Subscribed and sworn to before me this
23rd day of January, 2013

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	29,732,442	0.886	29,732,442		29,732,442	0.886
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,500,000	0.104	3,500,000		3,500,000	0.104
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	54,320,038	1.618	54,320,038		54,320,038	1.618
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	6,470,000	0.193	6,470,000		6,470,000	0.193
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	10,711,111	0.319	10,711,111		10,711,111	0.319
1.43 Revenue and assessment obligations	153,142,127	4.561	153,142,127		153,142,127	4.562
1.44 Industrial development and similar obligations	100,000	0.003	100,000		100,000	0.003
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	28,020,497	0.835	28,020,497		28,020,497	0.835
1.512 Issued or guaranteed by FNMA and FHLMC	81,242,394	2.420	81,242,394		81,242,394	2.420
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	168,371,256	5.015	168,371,256		168,371,256	5.016
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	287,212,149	8.555	287,212,149		287,212,149	8.557
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,336,702,350	39.814	1,336,702,350		1,336,702,350	39.824
2.2 Unaffiliated non-U.S. securities (including Canada)	403,460,815	12.017	403,460,815		403,460,815	12.020
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,500,179	0.045	1,500,179		1,500,179	0.045
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	170,538,024	5.079	170,538,024		170,538,024	5.081
3.4 Other equity securities:						
3.41 Affiliated	301,682,416	8.986	301,682,416		301,682,416	8.988
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans	41,363,823	1.232	41,363,823		41,363,823	1.232
4.6 Mezzanine real estate loans	2,366,121	0.070	2,366,121		2,366,121	0.070
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	119,013,710	3.545	119,013,710		119,013,710	3.546
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	3,436,623	0.102	3,436,623		3,436,623	0.102
9. Securities Lending (Line 10, Asset Page reinvested collateral)	15,086,289	0.449	15,086,289	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	61,234,885	1.824	60,401,083	15,086,289	75,487,372	2.249
11. Other invested assets	78,174,696	2.328	78,174,696		78,174,696	2.329
12. Total invested assets	3,357,381,945	100.000	3,356,548,143	15,086,289	3,356,548,143	100.000

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company
SCHEDULE A - VERIFICATION BETWEEN YEARS
 Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	
3.2	Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	
6.2	Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	
7.2	Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	
8.2	Totals, Part 3, Column 9	
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 BETWEEN YEARS
 Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	44,342,336
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7)	435,376
2.2	Additional investment made after acquisition (Part 2, Column 8)	1,930,745
		2,366,121
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	0
3.2	Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	0
5.2	Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	2,978,514
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	0
9.2	Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	0
10.2	Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,729,943
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	43,729,943
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	43,729,943

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company
SCHEDULE BA - VERIFICATION BETWEEN YEARS
 Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	57,819,450
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	20,639,895
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,899,359
		31,539,255
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	39
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	2,764,315
	5.2 Totals, Part 3, Column 9	0
		2,764,315
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	13,946,814
8.	Deduct amortization of premium and depreciation	1,548
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	78,174,696
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	78,174,696

SCHEDULE D - VERIFICATION BETWEEN YEARS
 Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	2,880,967,617
2.	Cost of bonds and stocks acquired, Part 3, Column 7	716,048,428
3.	Accrual of discount	6,060,494
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(4,272,410)
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	48,702,131
	4.4. Part 4, Column 11	(6,109,392)
		38,320,329
5.	Total gain (loss) on disposals, Part 4, Column 19	9,396,981
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	602,488,298
7.	Deduct amortization of premium	5,118,578
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	5,142,675
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	1,019,626
	9.4. Part 4, Column 13	318,879
		6,481,180
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,036,705,793
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,036,705,793

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	61,252,939	62,644,850	61,540,737	60,503,303
	2. Canada	52,132,512	55,263,655	52,250,020	52,000,000
	3. Other Countries	2,187,526	2,163,168	2,193,740	2,000,000
	4. Totals	115,572,977	120,071,673	115,984,497	114,503,303
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,280,704	6,899,225	6,324,320	6,250,000
U.S. Special revenue and special assessment obligations and all non- guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	413,756,181	436,411,309	414,765,839	399,443,588
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	1,584,310,694	1,777,277,060	1,573,203,851	1,619,332,861
	9. Canada	100,584,084	117,591,890	100,453,113	100,527,000
	10. Other Countries	342,480,536	386,310,239	342,020,199	341,763,148
	11. Totals	2,027,375,314	2,281,179,189	2,015,677,163	2,061,623,009
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,562,985,176	2,844,561,396	2,552,751,819	2,581,819,900
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	159,706,253	159,706,253	118,160,801	
	21. Canada	156,313	156,313	116,269	
	22. Other Countries	12,175,637	12,175,637	11,653,308	
	23. Totals	172,038,203	172,038,203	129,930,378	
Parent, Subsidiaries and Affiliates	24. Totals	301,682,416	301,682,416	228,981,540	
	25. Total Common Stocks	473,720,619	473,720,619	358,911,918	
	26. Total Stocks	473,720,619	473,720,619	358,911,918	
	27. Total Bonds and Stocks	3,036,705,795	3,318,282,015	2,911,663,737	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	1,269,428	24,206,378	24,441,953	6,323,383	5,011,800	61,252,942	2.3	42,666,193	1.7	61,252,941	1
1.2 Class 2						0	0.0	0	0.0		0
1.3 Class 3						0	0.0	0	0.0		0
1.4 Class 4						0	0.0	0	0.0		0
1.5 Class 5						0	0.0	0	0.0		0
1.6 Class 6						0	0.0	0	0.0		0
1.7 Totals	1,269,428	24,206,378	24,441,953	6,323,383	5,011,800	61,252,942	2.3	42,666,193	1.7	61,252,941	1
2. All Other Governments											
2.1 Class 1		40,161,483	14,158,555			54,320,038	2.1	47,167,918	1.8	49,322,079	4,997,959
2.2 Class 2						0	0.0	0	0.0		0
2.3 Class 3						0	0.0	0	0.0		0
2.4 Class 4						0	0.0	0	0.0		0
2.5 Class 5						0	0.0	0	0.0		0
2.6 Class 6						0	0.0	0	0.0		0
2.7 Totals	0	40,161,483	14,158,555	0	0	54,320,038	2.1	47,167,918	1.8	49,322,079	4,997,959
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1						0	0.0	0	0.0		0
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3						0	0.0	0	0.0		0
3.4 Class 4						0	0.0	0	0.0		0
3.5 Class 5						0	0.0	0	0.0		0
3.6 Class 6						0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1		5,030,704	1,250,000			6,280,704	0.2	6,293,300	0.2	6,280,704	0
4.2 Class 2						0	0.0	0	0.0		0
4.3 Class 3						0	0.0	0	0.0		0
4.4 Class 4						0	0.0	0	0.0		0
4.5 Class 5						0	0.0	0	0.0		0
4.6 Class 6						0	0.0	0	0.0		0
4.7 Totals	0	5,030,704	1,250,000	0	0	6,280,704	0.2	6,293,300	0.2	6,280,704	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	34,052,935	121,686,094	118,290,291	84,810,392	52,616,473	411,456,185	15.6	313,349,312	12.3	411,456,184	1
5.2 Class 2					2,300,000	2,300,000	0.1	270,000	0.0	2,200,000	100,000
5.3 Class 3						0	0.0	0	0.0		0
5.4 Class 4						0	0.0	0	0.0		0
5.5 Class 5						0	0.0	0	0.0		0
5.6 Class 6						0	0.0	0	0.0		0
5.7 Totals	34,052,935	121,686,094	118,290,291	84,810,392	54,916,473	413,756,185	15.7	313,619,312	12.3	413,656,184	100,001

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	129,959,254	426,748,814	413,689,684	110,198,721	141,780,178	1,222,376,651	46.4	1,228,515,749	48.0	934,562,380	287,814,271
6.2 Class 2	17,531,561	152,724,284	204,337,438	76,958,335	124,366,706	575,918,324	21.9	598,578,286	23.4	427,200,341	148,717,983
6.3 Class 3	2,680,350	18,062,422	66,016,297	5,006,727	3,465,926	95,231,722	3.6	88,009,117	3.4	57,816,472	37,415,250
6.4 Class 4	3,566,112	47,698,451	53,072,164	11,410,226	6,791,086	122,538,039	4.7	133,839,727	5.2	88,554,404	33,983,635
6.5 Class 5	1,171,055	7,347,090	3,045,641	472,318	3,649,618	15,685,722	0.6	25,292,497	1.0	13,022,987	2,662,735
6.6 Class 6	234,333	4,622,946	362,655	26,883	24,447	5,271,264	0.2	4,744,487	0.2	1,672,371	3,598,893
6.7 Totals	155,142,665	657,204,007	740,523,879	204,073,210	280,077,961	2,037,021,722	77.4	2,078,979,863	81.3	1,522,828,955	514,192,767
7. Hybrid Securities											
7.1 Class 1					1,000,000	1,000,000	0.0	7,000,000	0.3	1,000,000	0
7.2 Class 2				3,708,820	11,711,852	15,420,672	0.6	19,954,230	0.8	13,261,852	2,158,820
7.3 Class 3		18,592,921		17,214,122	6,000,000	41,807,043	1.6	40,903,611	1.6	24,219,401	17,587,642
7.4 Class 4		2,018,639				2,018,639	0.1	1,031,111	0.0	2,018,639	0
7.5 Class 5						0	0.0	0	0.0	0	0
7.6 Class 6						0	0.0	0	0.0	0	0
7.7 Totals	0	20,611,560	0	20,922,942	18,711,852	60,246,354	2.3	68,888,952	2.7	40,499,892	19,746,462
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0	0	0
8.2 Class 2						0	0.0	0	0.0	0	0
8.3 Class 3						0	0.0	0	0.0	0	0
8.4 Class 4						0	0.0	0	0.0	0	0
8.5 Class 5						0	0.0	0	0.0	0	0
8.6 Class 6						0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 165,281,617	617,833,473	571,830,483	201,332,496	200,408,451	1,756,686,520	66.7	XXX	XXX	1,463,874,288	292,812,232
9.2 Class 2	(d) 17,531,561	152,724,284	204,337,438	80,667,155	138,378,558	593,638,996	22.5	XXX	XXX	442,662,193	150,976,803
9.3 Class 3	(d) 2,680,350	36,655,343	66,016,297	22,220,849	9,465,926	137,038,765	5.2	XXX	XXX	82,035,873	55,002,892
9.4 Class 4	(d) 3,566,112	49,717,090	53,072,164	11,410,226	6,791,086	124,556,678	4.7	XXX	XXX	90,573,043	33,983,635
9.5 Class 5	(d) 1,171,055	7,347,090	3,045,641	472,318	3,649,618	15,685,722	0.6	XXX	XXX	13,022,987	2,662,735
9.6 Class 6	(d) 234,333	4,622,946	362,655	26,883	24,447	5,271,264	0.2	XXX	XXX	1,672,371	3,598,893
9.7 Totals	190,465,028	868,900,226	898,664,678	316,129,927	358,718,086	2,632,877,945	100.0	XXX	XXX	2,093,840,755	539,037,190
9.8 Line 9.7 as a % of Col. 6	7.2	33.0	34.1	12.0	13.6	100.0	XXX	XXX	XXX	79.5	20.5
10. Total Bonds Prior Year											
10.1 Class 1	187,187,653	534,575,168	524,113,667	138,692,332	260,423,652	XXX	XXX	1,644,992,472	64.3	1,366,295,463	278,697,009
10.2 Class 2	18,165,991	132,717,716	261,534,411	75,464,499	130,919,899	XXX	XXX	618,802,516	24.2	480,890,362	137,912,154
10.3 Class 3	8,409,450	36,278,135	54,253,902	21,464,627	8,506,614	XXX	XXX	128,912,728	5.0	87,651,795	41,260,933
10.4 Class 4	6,592,791	49,097,962	66,296,693	10,448,134	2,435,258	XXX	XXX	134,870,838	5.3	91,995,363	42,875,475
10.5 Class 5	2,384,530	11,407,319	7,900,584	2,267,221	1,332,843	XXX	XXX	25,292,497	1.0	21,339,152	3,953,345
10.6 Class 6	450,402	2,691,359	937,571	590,999	74,156	XXX	XXX	4,744,487	0.2	4,568,615	175,872
10.7 Totals	223,190,817	766,767,659	915,036,828	248,927,812	403,692,422	XXX	XXX	2,557,615,538	100.0	2,052,740,750	504,874,788
10.8 Line 10.7 as a % of Col. 8	8.7	30.0	35.8	9.7	15.8	XXX	XXX	100.0	XXX	80.3	19.7
11. Total Publicly Traded Bonds											
11.1 Class 1	157,684,956	536,045,785	449,135,958	158,953,879	162,053,712	1,463,874,290	55.6	1,366,295,463	53.4	1,463,874,290	XXX
11.2 Class 2	14,522,955	112,290,000	118,806,706	73,477,894	123,564,638	442,662,193	16.8	480,890,362	18.8	442,662,193	XXX
11.3 Class 3	2,680,350	18,761,814	29,049,934	22,077,849	9,465,926	82,035,873	3.1	87,651,795	3.4	82,035,873	XXX
11.4 Class 4	3,313,164	36,875,105	33,260,177	10,485,414	6,639,181	90,573,041	3.4	91,995,363	3.6	90,573,041	XXX
11.5 Class 5	1,153,201	5,236,435	2,511,414	472,318	3,649,618	13,022,986	0.5	21,339,152	0.8	13,022,986	XXX
11.6 Class 6	177,615	1,080,771	362,655	26,883	24,447	1,672,371	0.1	4,568,615	0.2	1,672,371	XXX
11.7 Totals	179,532,241	710,289,910	633,126,844	265,494,237	305,397,522	2,093,840,754	79.5	2,052,740,750	80.3	2,093,840,754	XXX
11.8 Line 11.7 as a % of Col. 6	8.6	33.9	30.2	12.7	14.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.8	27.0	24.0	10.1	11.6	79.5	XXX	XXX	XXX	79.5	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	7,596,661	81,787,688	122,694,525	42,378,617	38,354,739	292,812,230	11.1	278,697,009	10.9	XXX	292,812,230
12.2 Class 2	3,008,606	40,434,284	85,530,732	7,189,261	14,813,920	150,976,803	5.7	137,912,154	5.4	XXX	150,976,803
12.3 Class 3	0	17,893,529	36,966,363	143,000	0	55,002,892	2.1	41,260,933	1.6	XXX	55,002,892
12.4 Class 4	252,948	12,841,985	19,811,987	924,812	151,905	33,983,637	1.3	42,875,475	1.7	XXX	33,983,637
12.5 Class 5	17,854	2,110,655	534,227	0	0	2,662,736	0.1	3,953,345	0.2	XXX	2,662,736
12.6 Class 6	56,718	3,542,175	0	0	0	3,598,893	0.1	175,872	0.0	XXX	3,598,893
12.7 Totals	10,932,787	158,610,316	265,537,834	50,635,690	53,320,564	539,037,191	20.5	504,874,788	19.7	XXX	539,037,191
12.8 Line 12.7 as a % of Col. 6	2.0	29.4	49.3	9.4	9.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	6.0	10.1	1.9	2.0	20.5	XXX	XXX	XXX	XXX	20.5

(a) Includes \$ 453,762,366 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 9,000,000 current year, \$ 11,000,000 prior year of bonds with Z designations and \$, current year \$.0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 90,410 current year, \$.0 prior year of bonds with 5* designations and \$ 23,571, current year \$.0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 69,892,761 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		12,411,211	15,870,848		4,950,382	33,232,441	1.3	27,958,278	1.1	33,232,441	0
1.2 Residential Mortgage-Backed Securities	1,269,428	11,795,167	8,571,105	6,323,383	61,418	28,020,501	1.1	14,707,915	0.6	28,020,501	0
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
1.5 Totals	1,269,428	24,206,378	24,441,953	6,323,383	5,011,800	61,252,942	2.3	42,666,193	1.7	61,252,942	0
2. All Other Governments											
2.1 Issuer Obligations		40,161,483	14,158,555			54,320,038	2.1	47,167,918	1.8	49,322,079	4,997,959
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
2.5 Totals	0	40,161,483	14,158,555	0	0	54,320,038	2.1	47,167,918	1.8	49,322,079	4,997,959
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0	0	0.0		0
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		5,030,704	1,250,000			6,280,704	0.2	6,293,300	0.2	6,280,704	0
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
4.5 Totals	0	5,030,704	1,250,000	0	0	6,280,704	0.2	6,293,300	0.2	6,280,704	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	204,852	9,231,507	9,866,454	28,469,501	9,074,391	56,846,705	2.2	60,100,127	2.3	56,746,705	100,000
5.2 Residential Mortgage-Backed Securities	26,096,148	101,535,927	81,557,971	14,840,313	526,001	224,556,360	8.5	162,976,810	6.4	224,556,360	0
5.3 Commercial Mortgage-Backed Securities	599,675	2,725,183	19,459,482	1,079,324	1,193,626	25,057,290	1.0	16,110,415	0.6	25,057,290	0
5.4 Other Loan-Backed and Structured Securities	7,152,260	8,193,476	7,406,383	40,421,254	44,122,455	107,295,828	4.1	74,431,959	2.9	107,295,828	0
5.5 Totals	34,052,935	121,686,093	118,290,290	84,810,392	54,916,473	413,756,183	15.7	313,619,311	12.3	413,656,183	100,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	111,526,609	492,142,117	652,922,122	162,729,880	236,379,209	1,655,699,937	62.9	1,621,123,403	63.4	1,232,257,789	423,442,148
6.2 Residential Mortgage-Backed Securities	20,897,811	35,774,902	21,637,705	19,057,857	15,468,237	112,836,512	4.3	169,980,157	6.6	111,392,526	1,443,986
6.3 Commercial Mortgage-Backed Securities	20,555,851	106,368,175	47,399,161	28,879	23,571	174,375,637	6.6	171,462,511	6.7	131,859,014	42,516,623
6.4 Other Loan-Backed and Structured Securities	2,162,394	22,918,812	18,564,892	22,256,593	28,206,943	94,109,634	3.6	116,413,794	4.6	47,319,625	46,790,009
6.5 Totals	155,142,665	657,204,006	740,523,880	204,073,209	280,077,960	2,037,021,720	77.4	2,078,979,865	81.3	1,522,828,954	514,192,766
7. Hybrid Securities											
7.1 Issuer Obligations		1,005,279		2,158,820	16,712,391	19,876,490	0.8	19,877,642	0.8	17,717,670	2,158,820
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities		19,606,281		18,764,122	1,999,462	40,369,865	1.5	49,011,312	1.9	22,782,223	17,587,642
7.5 Totals	0	20,611,560	0	20,922,942	18,711,853	60,246,355	2.3	68,888,954	2.7	40,499,893	19,746,462
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	111,731,461	559,982,301	694,067,979	193,358,201	267,116,373	1,826,256,315	69.4	XXX	XXX	1,395,557,388	430,698,927
9.2 Residential Mortgage-Backed Securities	48,263,387	149,105,996	111,766,781	40,221,553	16,055,656	365,413,373	13.9	XXX	XXX	363,969,387	1,443,986
9.3 Commercial Mortgage-Backed Securities	21,155,526	109,093,358	66,858,643	1,108,203	1,217,197	199,432,927	7.6	XXX	XXX	156,916,304	42,516,623
9.4 Other Loan-Backed and Structured Securities	9,314,654	50,718,569	25,971,275	81,441,969	74,328,860	241,775,327	9.2	XXX	XXX	177,397,676	64,377,651
9.5 Totals	190,465,028	868,900,224	898,664,678	316,129,926	358,718,086	2,632,877,942	100.0	XXX	XXX	2,093,840,755	539,037,187
9.6 Line 9.5 as a % of Col. 6	7.2	33.0	34.1	12.0	13.6	100.0	XXX	XXX	XXX	79.5	20.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	139,356,773	484,191,400	727,340,059	150,541,237	281,091,199	XXX	XXX	1,782,520,668	69.7	1,389,023,798	393,496,870
10.2 Residential Mortgage-Backed Securities	54,058,426	142,178,578	95,532,637	36,745,517	19,149,724	XXX	XXX	347,664,882	13.6	343,342,620	4,322,262
10.3 Commercial Mortgage-Backed Securities	24,206,227	115,467,412	45,464,577	1,319,926	1,114,784	XXX	XXX	187,572,926	7.3	146,118,451	41,454,475
10.4 Other Loan-Backed and Structured Securities	5,569,392	24,930,269	46,699,555	60,321,133	102,336,716	XXX	XXX	239,857,065	9.4	174,255,886	65,601,179
10.5 Totals	223,190,818	766,767,659	915,036,828	248,927,813	403,692,423	XXX	XXX	2,557,615,541	100.0	2,052,740,755	504,874,786
10.6 Line 10.5 as a % of Col. 8	8.7	30.0	35.8	9.7	15.8	XXX	XXX	100.0	XXX	80.3	19.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	103,628,987	457,814,413	464,917,221	155,249,053	213,947,714	1,395,557,388	53.0	1,389,023,798	54.3	1,395,557,388	XXX
11.2 Residential Mortgage-Backed Securities	48,061,116	148,474,196	111,339,717	40,190,606	15,903,751	363,969,386	13.8	343,342,620	13.4	363,969,386	XXX
11.3 Commercial Mortgage-Backed Securities	20,167,967	90,046,371	44,376,567	1,108,203	1,217,197	156,916,305	6.0	146,118,451	5.7	156,916,305	XXX
11.4 Other Loan-Backed and Structured Securities	7,674,171	13,954,930	12,493,339	68,946,375	74,328,860	177,397,675	6.7	174,255,886	6.8	177,397,675	XXX
11.5 Totals	179,532,241	710,289,910	633,126,844	265,494,237	305,397,522	2,093,840,754	79.5	2,052,740,755	80.3	2,093,840,754	XXX
11.6 Line 11.5 as a % of Col. 6	8.6	33.9	30.2	12.7	14.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.8	27.0	24.0	10.1	11.6	79.5	XXX	XXX	XXX	79.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	8,102,474	102,167,888	229,150,758	38,109,148	53,168,659	430,698,927	16.4	393,496,870	15.4	XXX	430,698,927
12.2 Residential Mortgage-Backed Securities	202,271	631,800	427,064	30,947	151,905	1,443,987	0.1	4,322,262	0.2	XXX	1,443,987
12.3 Commercial Mortgage-Backed Securities	987,559	19,046,987	22,482,076	0	0	42,516,622	1.6	41,454,475	1.6	XXX	42,516,622
12.4 Other Loan-Backed and Structured Securities	1,640,483	36,763,639	13,477,936	12,495,594	0	64,377,652	2.4	65,601,179	2.6	XXX	64,377,652
12.5 Totals	10,932,787	158,610,314	265,537,834	50,635,689	53,320,564	539,037,188	20.5	504,874,786	19.7	XXX	539,037,188
12.6 Line 12.5 as a % of Col. 6	2.0	29.4	49.3	9.4	9.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	6.0	10.1	1.9	2.0	20.5	XXX	XXX	XXX	XXX	20.5

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	105,986,796	105,986,796			
2. Cost of short-term investments acquired	784,878,616	784,878,616			
3. Accrual of discount	7,506	7,506			
4. Unrealized valuation increase (decrease)0				
5. Total gain (loss) on disposals0				
6. Deduct consideration received on disposals	820,774,752	820,774,752			
7. Deduct amortization of premium	205,404	205,404			
8. Total foreign exchange change in book/adjusted carrying value0				
9. Deduct current year's other than temporary impairment recognized0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	69,892,762	69,892,762	.0	.0	.0
11. Deduct total nonadmitted amounts0				
12. Statement value at end of current period (Line 10 minus Line 11)	69,892,762	69,892,762	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS
Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(137,252)
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(44,323)
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(919,703) (964,026)
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(4,202)
3.2	Section 2, Column 19	(90,368) (94,570)
4.	Total gain (loss) on termination recognized, Section 2, Column 22	385,233
5.	Considerations received/(paid) on terminations, Section 2, Column 15	(762,093)
6.	Amortization:	
6.1	Section 1, Column 19	0
6.2	Section 2, Column 21	0 0
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	0 0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	0 0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	(48,522)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(48,522)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS
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)	(156,087)
3.1	Change in variation margin on open contracts:	
3.11	Section 1, Column 15, current year minus	(116,620)
3.12	Section 1, Column 15, prior year	(112,075) (4,545)
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	(116,620)
3.24	Section 1, Column 16, prior year	(112,075) (4,545) (4,545)
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	(876,906)
4.2:	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) ..	0
4.22	Amount recognized (Section 2, Column 16)	(876,906) (876,906)
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)	(483,737)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(483,737)

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
NONE															
9999999 - Totals															
						XXX	XXX	XXX			XXX	XXX	XXX		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

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	0	0	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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	(48,525)
2. Part B, Section 1, Column 14.....	0
3. Total (Line 1 plus Line 2).....	(48,525)
4. Part D, Column 5.....	0
5. Part D, Column 6.....	(48,525)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	(48,525)
8. Part B, Section 1, Column 13.....	(116,620)
9. Total (Line 7 plus Line 8).....	(165,145)
10. Part D, Column 8.....	700
11. Part D, Column 9.....	(165,845)
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.....	483,738
15. Part D, Column 11.....	483,738
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0		
2. Cost of cash equivalents acquired	5,198,392,702	5,198,392,702	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	17,539	17,539	
6. Deduct consideration received on disposals	5,198,410,241	5,198,410,241	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0009042		Garden City	ID		10/21/2005	5.980	3,249,330	0	0	0	0	0	5,150,000	09/26/2005	
0009044		Springville	UT		04/05/2006	6.070	3,524,613	0	0	0	0	0	6,080,000	02/12/2006	
0009046		Sacramento	CA		02/02/2007	6.040	9,940,520	0	0	0	0	0	15,650,000	12/18/2006	
0009047		Ocala	FL		10/19/2007	6.080	6,888,955	0	0	0	0	0	11,400,000	08/06/2007	
0009048		Naples	FL		03/04/2010	6.950	8,212,109	0	0	0	0	0	14,200,000	11/16/2009	
0009049		Los Angeles	CA		06/02/2011	6.000	4,718,525	0	0	0	0	0	7,800,000	04/05/2011	
0009050		Houston	TX		09/28/2011	5.250	4,829,771	0	0	0	0	0	7,278,481	04/21/2011	
0599999. Mortgages in good standing - Commercial mortgages-all other							41,363,823	0	0	0	0	0	67,558,481	XXX	
0009051		Cranberry Township	PA		11/06/2012	10.000	2,366,121	0	0	0	0	0	21,000,000	04/10/2011	
0699999. Mortgages in good standing - Mezzanine Loans							2,366,121	0	0	0	0	0	21,000,000	XXX	
0899999. Total Mortgages in good standing							43,729,944	0	0	0	0	0	88,558,481	XXX	
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	0	XXX
3399999 - Totals							43,729,944	0	0	0	0	0	88,558,481	XXX	

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
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																	
0009001	Santa Teresa	NM		11/07/2000		1,916,683	0	0	0	0	0	0	1,866,929	1,866,929	0	0	0
0009042	Garden City	ID		10/21/2005		3,352,364	0	0	0	0	0	0	0	103,034	0	0	0
0009044	Springville	UT		04/05/2006		3,626,396	0	0	0	0	0	0	0	101,783	0	0	0
0009046	Sacramento	CA		02/02/2007		10,185,725	0	0	0	0	0	0	0	245,205	0	0	0
0009047	Ocala	FL		10/19/2007		7,115,596	0	0	0	0	0	0	0	226,641	0	0	0
0009048	Naples	FL		03/04/2010		8,361,781	0	0	0	0	0	0	0	149,672	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,807,480	0	0	0	0	0	0	0	88,954	0	0	0
0009050	Houston	TX		09/28/2011		4,976,314	0	0	0	0	0	0	0	146,543	0	0	0
0299999. Mortgages with partial repayments																	
						44,342,339	0	0	0	0	0	0	0	1,111,585	0	0	0
0599999 - Totals																	
						46,259,022	0	0	0	0	0	0	1,866,929	2,978,514	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 1

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

1 CUSIP Identi- fication	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other Than Temporary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
	ALINDA FUND I INFRASTRUCTURE FUND LP		WILMINGTON	DELAWARE	ALINDA FUND I INFRASTRUCTURE FUND LP		09/08/2006	1	21,728,133	20,999,159	20,999,159	1,719,335					282,302	3,013,644	0.770
	AUDAX MEZZANINE LP		WILMINGTON	DELAWARE	AUDAX MEZZANINE LP		11/30/2006	2	1,486,623	824,984	824,984	66,261					121,534		0.350
	CARLYLE MEZZANINE PARTNERS LP		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP		03/14/2006	2	23,303,124	7,527,633	7,527,633	1,482,821						1,206,463	5.800
	CARLYLE RIVERSTONE FUND I LP		WASHINGTON	DC	CARLYLE RIVERSTONE FUND I LP		05/05/2006	3	19,694,078	4,661,091	4,661,091	(1,841,116)						617,558	9.820
	NEWSTONE CAPITAL PARTNERS LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3	6,638,214	5,746,238	5,746,238	841,484					758,798	1,451,483	4.010
	NEWSTONE CAPITAL PARTNERS II		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II		03/15/2011	3	6,520,357	5,453,319	5,453,319	546,228					281,777	7,654,643	1.670
	REGIMENT CAPITAL ADVISORS LP		BOSTON	MA	REGIMENT CAPITAL ADVISORS LP		07/15/2011	2	7,748,208	5,459,164	5,459,164	206,949					176,926	14,455,459	1.200
	NYLCAP MEZZANINE PARTNERS III, LP		NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP		01/05/2012	2	6,592,584	6,592,584	6,592,584	(56,926)					132,319	10,219,316	1.940
1599999	Joint Venture Interests - Common Stock - Unaffiliated								93,711,321	57,264,172	57,264,172	2,965,036	0	0	0	0	1,753,657	38,618,566	XXX
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% 12/15/2024		0	.0	TAX FREE EXCHANGE		01/01/2009		1,000,000	960,000	1,000,000						58,100		
878091-BC-0	TIAA 6.85% 12/16/2039		0	.0	TIA		01/01/2011		5,115,390	6,763,070	5,111,245		(1,510)				342,500		
2199999	Surplus Debentures, etc - Unaffiliated								6,115,390	7,723,070	6,111,245	0	(1,510)	0	0	0	400,600	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		4,378,788	3,683,000	14,799,279	(200,721)						10,621,212	15.150
3299999	Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								4,378,788	3,683,000	14,799,279	(200,721)	0	0	0	0	0	10,621,212	XXX
3999999	Total - Unaffiliated								99,826,711	64,987,242	63,375,417	2,965,036	(1,510)	0	0	0	2,154,257	38,618,566	XXX
4099999	Total - Affiliated								4,378,788	3,683,000	14,799,279	(200,721)	0	0	0	0	0	10,621,212	XXX
4199999	Totals								104,205,499	68,670,242	78,174,696	2,764,315	(1,510)	0	0	0	2,154,257	49,239,778	XXX

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	1		300,262		0.770	
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	2		107,856		0.350	
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	2		430,604		5.800	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	3		346,821		4.010	
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS	03/15/2011	3		1,831,806		1.670	
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	2		5,034,376		1.200	
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	2	5,639,895	2,847,634		1.940	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								5,639,895	10,899,359	0	XXX
000000-00-0	R4 Housing Partners, LP	New York	NY	RHP GP LLC	05/30/2012		15,000,000			15.150	
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								15,000,000	0	0	XXX
3999999. Total - Unaffiliated								5,639,895	10,899,359	0	XXX
4099999. Total - Affiliated								15,000,000	0	0	XXX
4199999 - Totals								20,639,895	10,899,359	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
	ALINDA FUND I INFRASTRUCTURE FUND LP	WILMINGTON	DE	ALINDA FUND I INFRASTRUCTURE FUND LP	09/08/2006	12/27/2012	1,077,134							1,077,134	1,077,134			0	0		
	AUDAX MEZZANINE LP	WILMINGTON	DE	AUDAX MEZZANINE LP	11/30/2006	12/31/2012	545,959							545,959	545,959			0	0		
	CARLYLE MEZZANINE PARTNERS LP	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP	03/14/2006	12/31/2012	2,490,425							2,490,425	2,490,425			0	0		
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	10/10/2012	3,065,568							3,065,568	3,065,568			0	0		
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	12/04/2012	2,615,247							2,615,247	2,615,247			0	0		
	REGIMENT CAPITAL ADVISORS LP	BOSTON	MA	REGIMENT CAPITAL ADVISORS LP	07/15/2011	11/30/2012	2,314,461							2,314,461	2,314,461			0	0		
	NYLCAP MEZZANINE PARTNERS III, LP	NEW YORK	NY	NYLCAP MEZZANINE PARTNERS III, LP	01/05/2012	11/26/2012	1,838,020							1,838,020	1,838,020			0	0		
1599999. Joint Venture Interests - Common Stock - Unaffiliated							13,946,814	0	0	0	0	0	0	13,946,814	13,946,814	0	0	0	0		
3999999. Total - Unaffiliated							13,946,814	0	0	0	0	0	0	13,946,814	13,946,814	0	0	0	0	0	
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							13,946,814	0	0	0	0	0	0	13,946,814	13,946,814	0	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-SR-9	OPIC AGENCY VRDN				1	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	0.170	0.240	JAU0	1,206	5,089	10/20/2010	10/20/2017
912810-FY-0	U S TREASURY	LS				24,493	131.1410	32,785	25,000	24,552	.0	.0	.0	.0	4.500	4.627	FA	425	1,125	12/12/2006	02/15/2036
912810-FY-7	U S TREASURY					24,493	131.1410	32,785	25,000	24,552	.0	.0	.0	.0	4.500	4.627	FA	425	1,125	12/12/2006	02/15/2036
912810-QY-7	U S TREASURY					4,901,172	96.0310	4,801,560	5,000,000	4,901,279	.0	.0	.0	.0	2.750	2.849	MM	17,852	7,150	12/12/2012	11/15/2042
912828-EN-6	U S TREASURY	SD				206,694	111.8050	234,790	210,000	208,748	.0	.0	.0	.0	4.500	4.725	MM	1,227	9,198	04/12/2007	11/15/2015
912828-LU-2	U S TREASURY	SD				200,665	109.9060	219,812	200,000	200,665	.0	.0	.0	.0	3.125	3.269	AO	1,082	8,250	11/04/2009	10/31/2016
912828-PJ-3	U S TREASURY	SD				503,427	102.9380	535,275	520,000	509,786	.0	.0	.0	.0	1.375	2.073	MM	629	7,150	02/03/2011	11/30/2015
912828-TR-1	U S TREASURY	LS				1,840,522	99.2270	1,850,576	1,865,000	1,841,206	.0	.0	.0	.0	1.000	1.197	MS	4,714	.0	10/17/2012	09/30/2019
912828-TR-1	U S TREASURY					4,080,728	99.2270	4,103,020	4,135,000	4,082,245	.0	.0	.0	.0	1.000	1.197	MS	10,451	.0	10/17/2012	09/30/2019
912828-TS-9	U S TREASURY	LS				309,528	99.7810	309,322	310,000	309,548	.0	.0	.0	.0	0.625	0.656	MS	490	.0	10/05/2012	09/30/2017
912828-TS-9	U S TREASURY					4,682,855	99.7810	4,679,738	4,690,000	4,683,169	.0	.0	.0	.0	0.625	0.656	MS	7,409	.0	10/05/2012	09/30/2017
912828-TU-4	U S TREASURY	LS				2,998,945	100.0160	3,000,468	3,000,000	2,999,296	.0	.0	.0	.0	0.250	0.331	AO	1,277	.0	11/07/2012	10/31/2014
912828-TY-6	U S TREASURY	LS				7,574,545	98.9100	7,531,997	7,615,000	7,574,942	.0	.0	.0	.0	1.625	1.683	MM	16,066	.0	11/21/2012	11/15/2022
912828-TY-6	U S TREASURY					2,372,330	98.9100	2,359,004	2,385,000	2,372,454	.0	.0	.0	.0	1.625	1.683	MM	5,032	.0	11/21/2012	11/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,220,397	XXX	33,191,132	33,480,000	33,232,442	0	7,302	0	0	XXX	XXX	XXX	68,285	29,937	XXX	XXX
36176F-2C-1	G2 #765171			2	1	3,788,545	114.6370	3,991,742	3,482,080	3,720,375	.0	.0	.0	.0	4.660	2.845	MON	13,252	164,389	11/01/2012	12/27/2061
36176F-Z5-0	G2 #765164			2	1	4,541,748	114.0100	4,786,712	4,198,498	4,447,592	.0	.0	.0	.0	4.607	2.880	MON	16,119	194,493	12/01/2012	10/20/2061
36176F-Z9-2	G2 #765168			2	1	1,998,299	114.0390	1,481,295	1,298,943	1,372,628	.0	.0	.0	.0	4.615	2.954	MON	4,996	60,206	12/01/2012	11/22/2061
36176R-A9-3	G2 #773432			2	1	2,263,645	114.1770	2,321,497	2,033,251	2,230,872	.0	.0	.0	.0	4.506	2.029	MON	7,635	55,461	12/01/2012	01/20/2062
36179D-B6-6	GN # AC3661			2	1	10,996,896	101.4360	11,140,874	10,983,167	10,996,867	.0	.0	.0	.0	2.640	2.630	MON	24,163	.0	11/28/2012	01/15/2033
36230U-YF-0	G2			2	1	2,198,624	114.0670	2,314,066	2,028,688	2,161,161	.0	.0	.0	.0	4.684	2.842	MON	7,919	96,736	10/01/2012	09/01/2046
36230U-YL-7	G2 RF #759715			2	1	1,140,980	114.0530	1,201,387	1,053,363	1,116,832	.0	.0	.0	.0	4.676	2.878	MON	4,105	49,409	12/01/2012	10/26/2061
36297E-ZY-4	G2 #710059			2	1	1,991,603	113.9220	2,216,145	1,945,313	1,974,170	.0	.0	.0	.0	4.500	4.054	MON	7,295	88,852	11/01/2012	11/20/2060
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,320,340	XXX	29,453,718	27,023,303	28,020,497	0	(285,929)	0	0	XXX	XXX	XXX	85,754	709,546	XXX	XXX
0599999. Total - U.S. Government Bonds						61,540,737	XXX	62,644,850	60,503,303	61,252,939	0	(278,627)	0	0	XXX	XXX	XXX	154,039	739,483	XXX	XXX
136069-DM-0	CANADIAN IMPERIAL BANK	A			1FE	4,996,050	105.0720	5,253,615	5,000,000	4,997,959	.0	.779	.0	.0	2.600	2.617	JJ	64,639	130,000	06/25/2010	07/02/2015
136069-CW-4	CANADIAN IMP BANK CD	L			1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	1.070	1.008	FMAN	5,229	24,011	02/01/2012	02/03/2014
642869-AC-5	NEW BRUNSWICK	A			1FE	9,970,300	107.6920	10,769,230	10,000,000	9,976,354	.0	3,959	.0	.0	2.750	2.797	JD	12,222	275,000	06/09/2011	06/15/2018
669827-FY-9	NOVA SCOTIA PROVINCE	A			1FE	3,137,510	116.7450	3,502,353	3,000,000	3,080,856	.0	(17,834)	.0	.0	5.125	4.393	JJ	66,198	153,750	09/21/2009	01/26/2017
669827-FX-0	NOVA SCOTIA PROVINCE	A			1FE	4,976,400	104.6020	5,230,110	5,000,000	4,987,577	.0	4,653	.0	.0	2.375	2.476	JJ	52,778	118,750	07/13/2010	07/21/2015
683234-8A-9	PROV OF ONTARIO	A			1FE	3,999,740	105.3980	4,215,908	4,000,000	3,999,919	.0	53	.0	.0	4.100	4.101	JD	8,833	164,000	06/09/2009	06/16/2014
683234-DP-0	PROV OF ONTARIO	A			1FE	14,982,000	103.1710	15,475,575	15,000,000	14,986,464	.0	3,500	.0	.0	1.600	1.625	MS	66,667	240,000	09/14/2011	09/21/2016
683234-BL-7	ONTARIO (PROVINCE OF)	A			1FE	1,994,480	99.8510	1,997,024	2,000,000	1,994,675	.0	195	.0	.0	1.650	1.692	MS	8,617	.0	09/20/2012	09/27/2019
748148-RS-4	PROV OF QUEBEC	A			1FE	5,193,540	116.3970	5,819,840	5,000,000	5,108,710	.0	(25,191)	.0	.0	5.125	4.506	MM	33,455	256,250	06/23/2009	11/14/2016
219868-B5-4	CORP ANDINA DE FOMENTO	F			1FE	2,193,740	108.1580	2,163,168	2,000,000	2,187,526	.0	(6,214)	.0	.0	4.375	3.217	JD	3,889	43,750	08/14/2012	06/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						54,443,760	XXX	57,426,823	54,000,000	54,320,040	0	(36,100)	0	0	XXX	XXX	XXX	320,527	1,405,511	XXX	XXX
1099999. Total - All Other Government Bonds						54,443,760	XXX	57,426,823	54,000,000	54,320,040	0	(36,100)	0	0	XXX	XXX	XXX	320,527	1,405,511	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5C-4	CALIFORNIA ST				1FE	5,074,320	109.8380	5,491,900	5,000,000	5,030,704	.0	(12,596)	.0	.0	5.450	5.157	AO	68,125	272,500	04/22/2009	04/01/2015
199491-62-1	COLUMBUS OH GEN OBLIGATION				1FE	1,250,000	112.5860	1,407,325	1,250,000	1,250,000	.0	.0	.0	.0	4.490	4.490	JJ	28,063	56,125	11/06/2009	07/01/2019
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,324,320	XXX	6,899,225	6,250,000	6,280,704	0	(12,596)	0	0	XXX	XXX	XXX	96,188	328,625	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						6,324,320	XXX	6,899,225	6,250,000	6,280,704	0	(12,596)	0	0	XXX	XXX	XXX	96,188	328,625	XXX	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN				1FE	6,400,000	99.9650	6,400,000	6,400,000	6,400,000	.0	.0	.0	.0	0.170	0.158	MON	846	5,932	06/08/2012	12/01/2032
088365-EE-7	BEXAR ONTY TX HOSP DIST BABS				1FE	1,250,000	108.4370	1,355,463	1,250,000	1,302,000	.0	.0	.0	.0	3.302	3.302	FA	15,593	41,275	08/27/2010	02/15/2019
088365-EF-4	BEXAR ONTY TX HOSP DIST BABS				1FE	2,000,000	108.6510	2,173,020	2,000,000	2,000,000	.0	.0	.0	.0	3.452	3.452	FA	26,082	69,040	08/27/2010	02/15/2020
167486-FA-2	CHICAGO ILL GENERAL OBLIGATION	2			1FE	5,992,740	111.4970	6,689,820	6,000,000	5,994,202	.0	1,166	.0	.0	6.050	6.065	JJ	181,500	363,000	01/15/2009	01/01/2029
3137EA-CR-8	FHLNC	SD			1	4,491,131	101.3440	4,560,485	4,500,000	4,496,640	.0	2,878	.0	.0	1.375	1.441	FA	21,656	61,875	02/03/2011	02/25/2014
372541-AF-9	GEORGE WIA UNIV			1	1FE	1,750,000	100.8190	1,784,3													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
732622-AJ-4	PONTIAC MI WSTWTR TREATMENT FA	1			1FE	2,470,000		102,382.0	2,470,000	2,470,000	.0	.0	.0	.0	2.900	2.900	JD	25,468	.0	08/15/2012	06/01/2023	
73419P-AA-4	PORT OF GREATER ONONNATI DEV QCS LEASE SERIES A	2				100,000		100,000	100,000	100,000	.0	.0	.0	.0	5.870	5.870	JD	.489	.0	12/17/2008	12/01/2039	
880591-DX-7	TENNESSEE VALLEY AUTH	1				4,976,920		119,288.0	4,771,512	4,000,000	4,964,279	.0	.0	.0	4.650	3.145	JD	8,267	93,000	07/24/2012	06/15/2035	
915137-SR-0	UNIVERSITY OF TEXAS	2			1FE	3,248,770		118,499.0	4,147,465	3,500,000	3,257,654	.0	.0	.0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046	
91528N-AA-9	UNM SANDOVAL REGIONAL MED	1			1FE	4,416,000		110,098.0	5,284,704	4,800,000	4,452,820	.0	.0	.0	4.500	5.286	JJ	96,600	216,000	12/28/2010	07/20/2036	
2599999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						56,809,170		XXX	59,767,042	56,445,000	56,846,706	0	0	0	XXX	XXX	XXX		573,640	1,461,602	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200	2			1	2,003,075		100,750.0	2,005,564	1,990,634	2,002,977	(98)	.0	.0	2.000	1.899	MON	1,769	.0	10/23/2012	11/15/2032	
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300	2			1	5,166,687		104,432.0	5,192,029	4,971,703	5,171,908	.0	.0	.0	3.000	2.409	MON	12,429	49,717	07/24/2012	08/15/2042	
3128MM-PV-9	FG G18435	2			1	9,183,421		104,552.0	9,340,225	8,933,560	9,177,746	.0	.0	.0	2.500	1.386	MON	18,612	93,058	06/19/2012	05/01/2027	
3128PP-WF-7	FGLMC # J10358	2			1	1,380,610		107,651.0	1,457,986	1,354,370	1,378,226	.0	.0	.0	4.500	3.708	MON	5,079	60,947	08/06/2009	07/01/2024	
3128PP-WJ-9	FGLMC # J10361	2			1	1,296,745		106,401.0	1,349,485	1,268,307	1,294,183	.0	.0	.0	4.500	3.591	MON	4,756	57,074	07/29/2009	07/01/2024	
3128PR-V8-9	FGLMC # J12439	2			1	652,513		106,410.0	653,053	613,768	650,947	.0	.0	.0	4.500	2.029	MON	2,302	27,620	10/31/2011	06/01/2025	
3128PR-YD-5	FGLMC # J12508	2			1	603,497		106,410.0	603,997	567,664	602,062	.0	.0	.0	4.500	2.032	MON	2,129	25,545	10/31/2011	07/01/2025	
3128PT-UT-0	FGLMC #J14194	2			1	1,397,408		105,067.0	1,517,530	1,444,349	1,399,534	.0	.0	.0	3.000	4.306	MON	3,611	43,330	03/03/2011	01/01/2026	
312903-5X-1	FHLMC - CMO 174 Z	2			1	64,316		116,810.0	72,238	61,842	64,418	.0	.0	.0	10.000	7.911	MON	.275	6,179	03/05/1998	08/15/2021	
31292S-AF-7	FG O09006	2			1	3,977,311		104,647.0	4,020,186	3,841,653	3,975,200	.0	.0	.0	3.000	1.963	MON	9,604	38,417	07/27/2012	07/01/2042	
31294M-NP-2	FGLMC E03098	2			1	505,714		104,724.0	521,056	497,551	505,487	.0	.0	.0	2.500	1.829	MON	1,037	8,293	04/05/2012	03/01/2027	
31294M-NQ-0	FGLMC E03099	2			1	456,401		104,552.0	469,691	449,241	456,201	.0	.0	.0	2.500	1.847	MON	996	7,487	04/05/2012	03/01/2027	
3129GV-KV-3	FG O09908	2			1	8,041,401		104,647.0	8,155,781	7,793,590	8,037,535	.0	.0	.0	3.000	2.052	MON	19,484	77,936	07/27/2012	08/01/2042	
313615-AQ-9	FNMA # 050415	2			1	1,416		117,207.0	1,589	1,355	1,390	.0	.0	.0	9.000	7.964	MON	.10	122	05/31/1995	03/01/2021	
31361W-SN-3	FNMA # 044053	2			1	62		112,957.0	67	59	61	.0	.0	.0	9.500	8.314	MON	.0	6	05/31/1995	01/01/2018	
31362T-TU-7	FNMA # 070763	2			1	1,197		115,778.0	1,326	1,145	1,175	.0	.0	.0	9.000	7.957	MON	.9	103	05/31/1995	03/01/2021	
3136A3-EE-7	FNR 2011-143 PZ	2			1	4,787,159		114,622.0	4,795,509	4,183,759	4,765,553	.0	.0	.0	4.500	3.053	MON	15,689	92,911	12/01/2012	01/25/2042	
3136A3-TU-5	FNR 2012-11 PV	2			1	5,042,116		108,026.0	4,948,544	4,667,275	4,985,635	.0	.0	.0	4.000	1.893	MON	15,558	155,576	02/16/2012	05/25/2039	
3136A5-3Z-7	FNR 2012-51 TP	2			1	3,208,125		108,254.0	3,247,632	3,000,000	3,194,532	.0	.0	.0	3.500	2.546	MON	8,750	52,500	05/31/2012	03/25/2041	
3136A7-DU-3	FNR 2012-68 AC	2			1	4,003,319		102,719.0	4,042,670	3,935,675	3,996,652	.0	.0	.0	2.500	2.087	MON	8,199	40,997	06/29/2012	02/25/2039	
3136A7-HR-6	FNR 2012-67 HW	2			1	5,983,137		114,754.0	5,865,128	5,111,062	5,946,936	.0	.0	.0	4.500	2.521	MON	19,166	95,832	07/13/2012	07/25/2027	
3136A7-K7-6	FNR SER 201292 CL EB	2			1	3,253,125		105,616.0	3,168,483	3,000,000	3,235,892	.0	.0	.0	3.500	1.951	MON	8,750	43,750	06/27/2012	04/25/2037	
3136A8-WF-3	FNR 2012-99 YG	2			1	2,991,967		102,960.0	2,999,000	2,912,776	2,995,883	.0	.0	.0	2.500	1.942	MON	6,068	24,273	08/15/2012	05/25/2042	
3136AB-DK-6	FNR 2012-147 TG	2			1	5,163,281		103,356.0	5,167,790	5,000,000	5,163,054	.0	.0	.0	2.500	1.897	MON	10,417	.0	12/14/2012	12/28/2032	
31371M-JC-2	FNMA # 255959	2			1	808,694		108,231.0	860,403	794,968	807,899	.0	.0	.0	6.000	5.354	MON	3,975	47,698	09/13/2005	10/01/2035	
3137A1-N9-0	FHMS K008 A2	2			1	9,228,141		110,651.0	10,074,755	9,105,000	9,223,200	.0	.0	.0	3.531	3.308	MON	26,791	309,728	01/12/2012	06/25/2020	
3137A3-KF-5	FHR 3753 DB	2			1	476,563		104,319.0	521,597	500,000	483,290	.0	.0	.0	3.500	4.417	MON	1,458	17,500	02/01/2011	11/15/2037	
3137A6-B2-7	FHR K010 A2	2			1	2,019,878		116,356.0	2,327,126	2,000,000	2,015,581	.0	.0	.0	4.333	4.207	MON	7,222	86,660	01/20/2011	10/25/2020	
3137A6-ST-0	FHR 3812 AJ	2			1	3,012,053		105,602.0	3,190,765	3,021,495	3,013,805	.0	.0	.0	3.500	3.567	MON	8,813	105,752	05/17/2011	08/15/2024	
3137A7-JU-5	FHLMC K701 A2	2			1	1,009,988		112,344.0	1,123,444	1,000,000	1,006,813	.0	.0	.0	3.882	3.694	MON	3,235	38,820	02/18/2011	11/25/2017	
3137A7-NU-0	FHLMC K011 A2	2			1	1,516,429		114,950.0	1,734,599	1,509,000	1,514,781	.0	.0	.0	4.084	4.020	MON	5,136	61,628	03/18/2011	12/25/2048	
3137A8-PP-7	FHMS K012 A2	2			1	1,987,508		115,793.0	2,315,862	2,000,000	1,988,520	.0	.0	.0	4.186	4.267	MON	6,977	83,720	04/07/2011	12/25/2020	
3137AB-YF-2	FHR 3870 WB	2			1	5,566,969		108,889.0	5,433,541	4,990,000	5,536,251	.0	.0	.0	4.000	2.274	MON	16,633	66,533	07/27/2012	06/15/2031	
3137AN-QX-6	FHR 4027 AB	2			1	2,584,010		107,321.0	2,551,882	2,377,809	2,569,957	.0	.0	.0	4.000	1.938	MON	7,926	55,482	05/23/2012	12/15/2040	
31384Q-PN-7	FNMA # 530629	2			1	103,206		101,563.0	105,777	104,150	94,851	.0	.0	.0	2.317	4.444	MON	201	2,486	04/27/2000	04/01/2030	
3138E0-YE-3	FNMA # AJ7908	2			1	6,526,172		105,628.0	7,098,692	6,720,458	6,532,008	.0	.0	.0	3.000	4.127	MON	16,801	201,614	11/15/2011	01/01/2027	
3138E2-E5-0	FNMA # AJ9155	2			1	2,351,372		105,628.0	2,433,806	2,304,127	2,350,404	.0	.0	.0	3.000	2.123	MON	5,760	11,521	09/14/2012	12/01/2026	
31390J-R6-1	FNMA # 648071	2			1	103,778		113,715.0	117,979	103,749	103,744	.0	.0	.0	6.500	6.437	MON	562	6,744	05/15/2002	07/01/2032	
31390N-QU-4	FNMA # 651257	2			1	14,687		118,285.0	17,208	14,548	14,672	.0	.0	.0	6.500	6.134	MON	79	946	10/07/2002	07/01/2032	
31392J-TL-3	FNR 2003-20 MZ	2			1	1,679,681		114,937.0	2,020,362	1,757,806	1,708,934	.0	.0	.0	5.750	6.377	MON	8,423	97,995	12/01/2012	03/25/2033	
31393B-FN-0	FNR 2003-33 AH	2			1	1,285,125		112,596.0	1,351,150	1,200,000	1,277,940	.0	.0	.0	4.000	2.915	MON	4,000	28,000	04/26/2012	05/25/2033	
31393E-LQ-0	FNW 2003-W12 2A6	2			1	2,433,910		109,426.0	2,756,803	2,519,331	2,474,968	.0	.0	.0	5.000	5.506	MON	10,497	125,967	12/05/2003	06/25/2043	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313975-LE-2	FNR 2011-30 MC			2	1	2,987,813	105.7670	3,173,022	3,000,000	2,989,118	0	822	0	0	4.000	4.064	MON	10,000	120,000	04/07/2011	12/25/2036
313977-EB-4	FHR 3463 VB			2	1	1,916,875	104.2710	2,085,418	2,000,000	1,976,427	0	19,630	0	0	5.500	6.416	MON	9,167	110,000	07/18/2008	05/15/2026
31398F-DP-3	FNR 2009-85 BC			2	1	3,864,077	114.3170	4,366,809	3,819,909	3,849,716	0	(4,803)	0	0	4.500	4.367	MON	14,325	171,896	10/14/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			2	1	478,281	108.2400	541,198	500,000	486,227	0	3,617	0	0	4.000	4.748	MON	1,667	20,000	01/28/2010	11/25/2024
31398J-MR-1	FHR 3573 JB			2	1	3,981,331	113.9270	4,438,722	3,896,104	3,955,883	0	(8,685)	0	0	4.500	4.250	MON	14,610	175,325	09/28/2009	09/15/2024
31398J-RE-5	FHR 3579 MB			2	1	1,004,375	111.6890	1,116,886	1,000,000	1,002,332	0	(811)	0	0	4.500	4.448	MON	3,750	45,000	01/22/2010	09/15/2024
31398K-JP-6	FHR 3584 MY			2	1	1,214,899	110.6720	1,414,388	1,278,000	1,230,430	0	4,672	0	0	4.000	4.626	MON	4,260	51,120	11/10/2009	10/15/2024
31398L-W9-5	FHR 3627 QH			2	1	2,104,375	108.9500	2,178,994	2,000,000	2,071,210	0	(14,095)	0	0	4.000	3.162	MON	6,667	80,000	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B			2	1	956,875	108.5460	1,085,455	1,000,000	971,896	0	6,800	0	0	4.000	4.717	MON	3,333	40,000	01/28/2010	02/25/2025
31398N-GA-6	FNR 2010-97 PX			2	1	1,043,594	111.5240	1,115,235	1,000,000	1,029,357	0	(7,844)	0	0	4.500	3.771	MON	3,750	45,000	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB			2	1	1,086,875	113.1630	1,131,626	1,000,000	1,065,086	0	(9,900)	0	0	4.500	3.327	MON	3,750	45,000	08/19/2010	08/01/2040
31398Y-4P-8	FHR 3643 DB			2	1	983,125	112.5630	1,125,632	1,000,000	987,283	0	1,685	0	0	4.500	4.762	MON	3,750	45,000	04/09/2010	03/15/2025
31398Y-HG-6	FHR 3637 AY			2	1	948,750	108.7430	1,087,431	1,000,000	966,085	0	6,555	0	0	4.000	4.874	MON	3,333	40,000	03/26/2010	02/15/2025
31398Y-Y7-3	FHR 3652 DC			2	1	1,006,250	112.7200	1,127,203	1,000,000	1,004,037	0	(919)	0	0	4.500	4.427	MON	3,750	45,000	04/21/2010	04/15/2025
31402H-3X-7	FNMA # 729914			2	1	352,061	109.9030	390,957	355,730	352,197	0	7	0	0	5.500	5.810	MON	1,630	19,565	07/29/2003	08/01/2033
31412S-D3-6	FNMA # 933122			2	1	7,647,595	108.6690	8,198,532	7,544,527	7,544,462	0	(518)	0	0	5.500	4.936	MON	34,579	414,949	01/09/2009	01/01/2038
31414M-4I-3	FNMA # 970737			2	1	2,120,353	108.2830	2,199,749	2,031,476	2,111,395	0	(2,948)	0	0	5.000	3.276	MON	8,464	101,574	08/31/2009	11/01/2023
31416X-LG-3	FNMA # AC8506			2	1	7,559,882	106.6590	8,223,949	7,710,478	7,566,104	0	2,016	0	0	3.000	3.736	MON	19,276	231,314	01/07/2011	01/01/2026
31417V-PS-4	FNMA # AC8506			2	1	3,990,076	107.1120	4,238,072	3,956,692	3,987,064	0	(984)	0	0	4.000	3.586	MON	13,189	158,268	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			2	1	2,129,671	107.6120	2,227,724	2,070,154	2,124,222	0	(1,618)	0	0	4.500	3.328	MON	7,763	93,157	08/31/2009	08/01/2024
31417Y-V4-6	FNMA MA0634			2	1	7,295,792	108.7130	7,624,106	7,013,077	7,285,201	0	(2,432)	0	0	4.500	2.854	MON	26,299	315,588	01/07/2011	01/01/2031
31418A-HJ-0	FNMA MA1132 POOL # MA1132			2	1	3,893,624	104.8880	3,975,379	3,790,136	3,891,777	0	(1,847)	0	0	3.000	2.130	MON	9,475	47,377	06/19/2012	07/01/2042
31418M-JL-7	FNMA # AD0266			2	1	1,582,651	108.3380	1,623,782	1,498,811	1,569,205	0	(4,535)	0	0	5.500	3.602	MON	6,870	82,435	08/21/2009	09/25/2021
31418X-Z0-4	FNMA # AD9750			2	1	3,769,359	106.1430	3,937,530	3,709,656	3,765,698	0	(1,440)	0	0	3.500	2.826	MON	10,820	129,838	12/02/2010	12/01/2025
31419K-U4-5	FNMA # AE8702			2	1	3,566,447	107.6740	3,775,250	3,506,185	3,562,742	0	(1,466)	0	0	3.500	2.787	MON	10,226	122,717	12/02/2010	11/01/2025
38374T-VL-5	GNR 2009-38 Z			2	1	5,096,634	114.7280	5,007,394	4,364,578	5,052,689	0	(43,945)	0	0	5.000	2.277	MON	18,186	89,803	12/01/2012	05/16/2039
38377T-VE-8	GNR 2011-21 PV			2	1	953,450	115.3000	1,054,032	914,169	945,164	0	(5,076)	0	0	4.500	3.700	MON	3,428	41,138	01/24/2011	08/20/2026
2699999	Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities					225,001,354	XXX	237,337,386	218,083,718	224,556,357	0	(300,851)	0	0	XXX	XXX	XXX	731,189	7,049,375	XXX	XXX
3137AB-FV-8	FHR SERICL			2	1	6,059,916	109.3460	6,560,736	6,000,000	6,044,581	0	(10,261)	0	0	3.154	2.970	MON	15,770	189,240	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1			24	1	2,257,693	8.6320	2,087,893	0	1,965,681	0	(292,013)	0	0	1.761	5.098	MON	35,488	369,411	01/24/2012	09/25/2018
3137AN-IP-7	FHR K707 X1			24	1	997,913	7.9060	923,134	0	894,411	0	(103,502)	0	0	1.559	3.986	MON	15,171	126,706	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018			24	1	2,983,654	10.1230	2,938,342	0	2,797,684	0	(185,970)	0	0	1.466	4.305	MON	35,452	262,577	05/08/2012	01/25/2022
3137AV-XP-7	FHMS K022 X1			24	1	2,999,975	9.6340	2,968,455	0	2,986,899	0	(13,075)	0	0	1.309	5.652	MON	33,620	0	11/28/2012	07/25/2022
31398J-ZS-5	FHR K004 A2			2	1	1,012,305	115.2500	1,152,500	1,000,000	1,009,324	0	(1,578)	0	0	4.186	4.010	MON	3,488	41,860	01/27/2011	08/25/2019
31398J-D3-5	FHR K005 A2			2	1	4,072,656	116.2190	4,648,772	4,000,000	4,052,466	0	(8,035)	0	0	4.317	4.081	MON	14,390	172,890	05/28/2010	11/25/2019
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	1,863,295	116.4150	2,256,647	1,938,457	1,831,068	0	(7,344)	0	0	5.669	6.198	MON	9,158	106,126	12/01/2012	02/16/2044
38373Y-LK-8	GNMA - CMO 2003-5 Z			2	1	3,376,813	113.3080	3,984,392	3,516,413	3,475,175	0	(29,304)	0	0	5.735	6.185	MON	16,805	193,990	12/01/2012	11/16/2042
2799999	Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities					25,624,220	XXX	27,520,871	16,454,870	25,057,289	0	(592,476)	0	0	XXX	XXX	XXX	179,342	1,462,590	XXX	XXX
02765U-CX-0	AMERICAN MUN PIIR-OHIO INC			1	1FE	5,000,000	111.4920	5,574,600	5,000,000	5,000,000	0	0	0	0	5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BT-4	BRAZOS			1FE	1FE	4,203,125	89.8890	4,494,428	5,000,000	4,221,641	0	18,516	0	0	1.712	2.551	MON	3,091	75,196	02/23/2012	06/25/2029
10620N-BU-1	BRAZOS			1FE	1FE	4,312,500	89.9230	4,439,154	5,000,000	4,339,071	0	26,571	0	0	1.711	2.369	MON	3,089	86,911	09/26/2011	06/25/2029
10620N-BW-7	BRAZOS			1FE	1FE	11,250,000	89.8950	10,113,216	11,250,000	11,250,000	0	0	0	0	1.710	1.431	MON	2,672	196,065	01/23/2008	06/25/2043
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN			1FE	1FE	2,900,000	100.0000	2,900,000	2,900,000	2,900,000	0	0	0	0	0.550	0.500	MM	2,038	8,349	11/14/2012	11/15/2038
167225-AF-7	CHICAGO IL TRANSIT AUTH SALES			1FE	1FE	1,208,870	121.3660	1,213,660	1,000,000	1,207,363	0	(1,507)	0	0	6.899	5.445	JD	5,749	34,495	06/27/2012	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT			1FE	1FE	3,880,000	109.0840	4,232,459	3,880,000	3,880,000	0	0	0	0	5.700	5.700	MM	36,860	221,160	11/01/2007	12/01/2023
407288-HIS-4	HAMILTON COUNTY OH SEWER SYS			1FE	1FE	4,500,000	115.6350	5,203,575	4,500,000	4,500,000	0	0	0	0	5.910	5.910	JD	22,163	265,950	08/11/2009	12/01/2024
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION			2AM	1FE	2,200,000	102.4820	2,200,000	2,200,000	2,200,000	0	0	0	0	0.530	0.532	MJSD				

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677555-KJ-8	OH ECON DEV REV			2	1FE	3,790,000	108.4520	4,110,331	3,790,000	3,790,000	0	0	0	0	5.890	5.934	MJSD	18,603	223,231	10/23/2006	12/01/2021
677555-KK-5	OH ECON DEV REV OHIO ECON TXB BD			2	1FE	4,000,000	103.3790	4,135,160	4,000,000	4,000,000	0	0	0	0	6.000	6.044	MJSD	20,000	240,000	07/19/2007	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT			2	1FE	2,625,000	110.4340	2,898,893	2,625,000	2,625,000	0	0	0	0	6.450	6.502	MJSD	14,109	169,312	07/03/2008	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT			2	1FE	2,000,000	120.3430	2,406,860	2,000,000	2,000,000	0	0	0	0	5.875	5.919	MJSD	9,792	117,500	10/27/2009	09/01/2019
677555-ZO-0	OH ECON DEV REV			2	1FE	1,200,000	107.4790	1,289,748	1,200,000	1,200,000	0	0	0	0	6.000	6.002	JD	6,000	72,000	08/05/2010	09/01/2025
709163-GU-7	PENNSYLVANIA ST HIGHER ED			1	1FE	9,173,280	91.5830	8,402,747	9,175,000	9,101,278	0	(72,002)	0	0	3.718	3.252	MON	12,318	146,884	12/27/2007	04/01/2023
751093-FE-0	RALEIGH NC CTFIS PRTN VRDN			1	1FE	3,520,000	99.8240	3,520,000	3,520,000	3,520,000	0	0	0	0	0.210	0.185	MON	587	7,378	09/09/2010	08/01/2033
837151-AL-3	SOCAR REVE			1	1FE	4,005,400	100.1370	4,005,480	4,000,000	4,002,292	0	(3,108)	0	0	0.746	0.633	MON	2,487	18,776	05/10/2012	07/01/2013
880558-AL-5	TENNESSEE ST SCH BOND AUTH			1	1FE	1,545,000	100.0650	1,546,004	1,545,000	1,545,000	0	0	0	0	2.779	2.779	MN	7,156	10,734	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH			1	1FE	1,920,000	99.9830	1,919,674	1,920,000	1,920,000	0	0	0	0	2.979	2.979	MN	9,533	14,299	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH			1	1FE	1,750,000	99.9890	1,749,808	1,750,000	1,750,000	0	0	0	0	3.129	3.129	MN	9,126	13,689	07/13/2012	05/01/2025
928120-3Z-8	VIRGINIA ST HSG AUTH			1	1FE	2,000,000	101.2900	2,025,800	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	14,138	0	09/25/2012	10/01/2032
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN			1	1FE	2,250,000	98.2380	2,250,000	2,250,000	2,250,000	0	0	0	0	0.220	0.087	MON	404	4,648	01/26/2012	04/01/2026
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						107,331,095	XXX	111,786,010	108,460,000	107,295,829	0	(30,644)	0	0	XXX	XXX	XXX	586,813	3,409,632	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						414,765,839	XXX	436,411,309	399,443,588	413,756,181	0	(896,422)	0	0	XXX	XXX	XXX	2,070,984	13,383,199	XXX	XXX
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	1,996,660	130.2460	2,604,912	2,000,000	1,996,711	0	42	0	0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00130H-BH-7	AES CORP			1	3FE	170,738	115.5000	200,970	174,000	171,681	0	380	0	0	8.000	8.343	AO	2,939	13,920	06/08/2010	10/15/2017
00130H-BS-3	AES CORP			1	3FE	690,000	111.0000	765,900	690,000	690,000	0	0	0	0	7.375	7.375	JJ	25,444	0	08/07/2012	07/01/2021
00139P-AA-6	AIG SUNAMERICA GLOBAL			1	1FE	3,157,380	132.2820	3,968,460	3,000,000	3,131,231	0	(3,367)	0	0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
001546-AL-4	AK STEEL CORP			1	4FE	640,998	87.0000	553,270	635,943	639,748	0	(558)	0	0	7.625	7.488	MN	6,196	48,491	08/04/2010	05/15/2020
001546-AL-4	AK STEEL CORP		LS	1	4FE	28,280	87.0000	24,410	28,057	28,225	0	(25)	0	0	7.625	7.487	MN	273	2,139	08/04/2010	05/15/2020
00164V-AB-9	AMC NETWORKS INC			1	4FE	562,348	114.5000	640,055	559,000	562,348	0	0	0	0	7.750	7.627	JJ	41,638	0	07/10/2012	07/15/2021
00184A-AG-0	TIME WARNER INC		LS	1	2FE	479,265	139.5130	587,350	421,000	471,570	0	(1,272)	0	0	7.700	6.591	MN	5,403	32,417	11/22/2005	05/01/2032
00184A-AG-0	TIME WARNER INC			1	2FE	2,935,925	139.5130	3,598,040	2,579,000	2,888,783	0	(7,791)	0	0	7.700	6.591	MN	33,097	198,583	11/22/2005	05/01/2032
002819-AC-4	ABBOTT LABORATORIES			1	1FE	1,992,000	138.1650	2,763,294	2,000,000	1,992,673	0	122	0	0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-AU-4	ABBOTT LABS			1	1FE	5,819,570	119.1620	6,599,180	5,538,000	5,737,514	0	(27,214)	0	0	5.125	4.457	AO	70,956	283,823	10/30/2009	04/01/2019
00430X-AD-9	ACCELLENT INC SER III			1	4FE	631,493	105.0000	652,050	621,000	627,632	0	(1,840)	0	0	8.375	7.976	FA	21,670	52,009	01/24/2011	02/01/2017
00439T-AE-7	ACCURIDE CORP			1	4FE	217,391	96.5000	205,545	213,000	216,012	0	(773)	0	0	9.500	8.988	FA	8,431	20,235	02/18/2011	08/01/2018
00439T-AE-7	ACCURIDE CORP		LS	1	4FE	193,928	96.5000	183,350	190,000	192,695	0	(691)	0	0	9.500	8.986	FA	7,521	18,050	02/18/2011	08/01/2018
010392-DZ-8	ALABAMA POWER CO SERIES Q			1	1FE	2,979,543	119.5480	3,287,578	2,750,000	2,896,767	0	(27,094)	0	0	5.500	4.256	AO	31,931	151,250	10/15/2009	10/15/2017
010392-FJ-2	ALABAMA POWER CO			1	1FE	997,000	98.2000	982,003	1,000,000	997,003	0	3	0	0	3.850	3.867	JD	2,781	0	11/27/2012	12/01/2042
013817-AR-2	ALCOA INC		LS	1	2FE	134,575	102.6520	138,580	135,000	134,948	0	92	0	0	6.000	6.074	JJ	3,735	8,100	07/10/2008	07/15/2013
013817-AR-2	ALCOA INC			1	2FE	862,275	102.6520	887,939	865,000	864,666	0	593	0	0	6.000	6.074	JJ	23,932	51,900	07/10/2008	07/15/2013
014477-AM-5	ALERIS INTL INC			1	4FE	1,618,264	101.7500	1,641,228	1,613,000	1,617,274	0	(844)	0	0	7.625	7.549	FA	46,463	122,991	10/14/2011	02/15/2018
01877K-AD-5	ALLIANCE PIPELINE			2	1FE	6,909,193	108.5200	7,982,642	7,355,918	7,038,199	0	24,601	0	0	4.591	5.611	JD	998	337,716	01/12/2007	12/31/2025
020002-AS-0	ALLSTATE CORPORATION			1	1FE	938,570	122.0320	1,220,318	1,000,000	944,771	0	1,153	0	0	5.550	6.002	MN	8,017	55,500	10/17/2006	05/09/2035
020002-AW-1	ALLSTATE CORPORATION			1	1FE	2,264,060	107.3950	2,147,892	2,000,000	2,096,592	0	(68,155)	0	0	6.200	2.600	MN	124,000	124,000	06/24/2010	05/16/2014
02209S-AD-5	ALTRIA GROUP INC			1	2FE	2,997,930	139.9400	4,198,185	3,000,000	2,998,560	0	175	0	0	9.700	9.711	MN	41,225	291,000	11/05/2008	11/10/2018
02360F-AA-4	UNION ELECTRIC CO			1	1FE	4,605,400	118.4260	5,921,280	5,000,000	4,759,391	0	28,200	0	0	5.100	5.977	AO	63,250	255,000	08/23/2006	10/01/2019
02361D-AE-0	AMEREN ILLINOIS CO			1	2FE	999,189	119.9400	1,199,399	1,000,000	999,468	0	91	0	0	6.125	6.138	MN	7,826	61,250	10/04/2010	11/15/2017
025816-AW-9	AMERICAN EXPRESS CO			1	1FE	1,989,820	114.2950	2,285,904	2,000,000	1,995,575	0	1,051	0	0	5.500	5.567	MS	33,306	110,000	09/08/2006	09/12/2016
025816-AX-7	AMERICAN EXPRESS CO			1	1FE	997,420	120.4570	1,204,574	1,000,000	998,603	0	252	0	0	6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017
0258MO-CY-3	AMERICAN EXPRESS			1	1FE	998,350	104.2960	1,042,958	1,000,000	999,756	0	362	0	0	7.300	7.340	FA	26,564	73,000	08/15/2008	08/20/2013
03040W-AB-1	AMER WATER CAP CORP			1	2FE	5,000,000	119.4810	5,974,025	5,000,000	5,000,000	0	0	0	0	6.085	6.085	AO	64,231	304,250	06/18/2008	10/15/2017
03040W-AD-7	AMER WATER CAP CORP			1	2FE	3,914,858	129.4050	5,176,180	4,000,000	3,920,142	0	1,213	0	0	6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037
03095S-AN-8	AMERITECH CAPITAL FUNDING			1	1FE	4,913,963	115.9770	6,523,712	5,625,000	5,070,549	0	18,773	0	0	6.550	7.658	JJ	169,891	368,438	09/10/2002	01/15/2028
031162-AV-2	AMGEN INC			1	2FE	3,287,680	118.3860	3,551,577	3,000,000	3,176,296	0	(35,474)	0	0	5.850	4.372	JD	14,625	175,500	09/23/2009	06/01/2017
031162-AX-8	AMGEN INC			1	2FE	4,237,800	121.4450	4,857,780	4,000,000	4,156,735	0	(24,385)	0	0	6.150	5.308	JD	20,5			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-BE-1	ARCHER-DANIELS-MIDLAND				1FE	1,953,617		1,067,790	2,161,205	2,024,000	1,954,512		896		4.535	4.754	MS	24,222	91,788	03/15/2012	03/26/2042
04939M-AG-4	ATLAS PIPELINE PARTNERS				4FE	284,000		103,5000	284,000	284,000	284,000				6.625	6.625	AO		4,861	09/25/2012	10/01/2020
04939T-AA-2	ATLAS PIPE ESCROW				4FE	103,000		103,5000	100,000	102,985					6.625	6.006	AO	202		12/06/2012	10/01/2020
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	1,122,790		120,5820	1,205,819	1,000,000	1,107,698		(12,468)		6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05367A-AD-5	AVIATION CAPITAL GROUP				3FE	300,323		103,3700	310,110	300,000	300,281		(25)		6.750	6.735	AO	4,781	20,250	03/31/2011	04/06/2021
05379B-AN-7	AVISTA CORP				1FE	1,993,320		120,8790	2,417,588	2,000,000	1,996,168		583		5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054937-AE-7	BB&T CORPORATION				1FE	3,984,120		111,4770	4,459,072	4,000,000	3,995,097		1,484		5.200	5.245	JD	4,622	208,000	12/16/2003	12/23/2015
05569A-AB-5	BP AMI LEASING INC				1FE	7,000,000		119,3210	8,352,442	7,000,000	7,000,000				5.523	5.523	MN	56,918	386,610	05/01/2009	05/08/2019
057224-AY-3	BAKER HUGHES INC				1FE	994,440		132,4230	1,324,225	1,000,000	996,310		483		7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
059165-EC-0	BALTIMORE GAS & EL CO				2FE	1,997,400		132,4120	2,648,234	2,000,000	1,997,792		39		6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
06406J-BC-8	BANK OF NEW YORK STRIPS				1FE	18,095,000		98,3040	32,342,016	32,900,000	30,904,167		1,467,783		0.000	4.926	N/A			01/01/2002	04/14/2014
06406J-BD-6	BANK OF NEW YORK STRIPS				1FE	30,064,188		98,3040	34,209,792	34,800,000	33,436,063		1,024,052		0.000	1.194	N/A			01/01/2002	04/14/2014
06406J-BE-4	BANK OF NEW YORK STRIPS				1FE	20,207,162		98,3040	23,268,557	23,670,000	22,668,508		749,753		0.000	1.292	N/A			01/01/2002	04/14/2014
06848N-AD-6	BILL BARRETT CORP				4FE	326,000		103,0000	335,780	326,000	326,000				7.000	7.000	AO	4,818	13,502	03/05/2012	10/15/2022
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS				1FE	5,018,400		131,5200	6,575,985	5,000,000	5,012,863		(721)		7.875	7.840	FA	148,750	393,750	07/14/2000	02/15/2030
088611-AA-6	BI-LO LLC/BI-LO FIN CORP				4FE	1,883,560		107,0000	1,988,060	1,858,000	1,876,854		(4,656)		9.250	8.949	FA	64,927	171,865	01/31/2011	02/15/2019
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	4,064,548		110,4400	4,417,584	4,000,000	4,027,879		(5,981)		5.500	5.308	FA	91,667	220,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,958,240		112,9460	2,258,928	2,000,000	1,969,603		3,584		5.500	6.029	MS	33,861	115,000	08/20/2009	09/15/2019
097023-AV-7	BOEING CO				1FE	995,580		105,3130	1,053,131	1,000,000	998,834		916		5.000	5.101	MS	14,722	50,000	03/10/2009	03/15/2014
097023-AZ-8	BOEING CO				1FE	989,580		120,3780	1,203,779	1,000,000	992,412		867		4.875	5.003	FA	16,417	48,750	07/23/2009	02/15/2020
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	214,750		140,8860	274,727	195,000	209,549		(657)		6.800	6.000	MN	1,694	13,260	09/10/2002	11/15/2026
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	886,530		140,8860	1,134,128	805,000	865,061		(2,714)		6.800	6.000	MN	6,995	54,740	09/10/2002	11/15/2026
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	8,907,850		136,6800	11,221,428	8,210,000	8,805,277		(10,850)		7.400	6.770	MS	178,887	607,540	10/15/1998	09/15/2035
12189L-AA-9	BURLINGTON NORTH SANTA FE				2FE	3,099,900		122,9300	3,687,900	3,000,000	3,096,862		(1,606)		5.750	5.518	MN	28,750	172,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE				2FE	1,975,230		112,4460	2,248,910	2,000,000	1,975,834		423		4.950	5.030	MS	29,150	105,325	08/25/2011	09/15/2041
12429T-AB-0	BIWAY HOLDING CO				5FE	405,750		111,0000	415,140	374,000	396,790		(5,530)		10.000	7.948	JD	1,662	38,335	04/28/2011	06/15/2018
1248EP-AL-7	CCO HDLGS LLC/CAP CORP				3FE	588,010		107,6250	625,301	581,000	585,756		(1,589)		7.875	7.592	AO	7,753	45,754	12/29/2010	04/30/2018
1248EP-AS-2	CCO HDLGS LLC/CAP CORP				3FE	381,105		107,8750	414,240	384,000	381,679		298		7.000	7.125	JJ	12,395	26,880	01/04/2011	01/15/2019
1248EP-AU-7	CCO HDLGS LLC/CAP CORP				3FE	953,000		107,8750	1,028,049	953,000	953,000				6.500	6.500	AO	10,496	61,945	05/03/2011	04/30/2021
12543D-AQ-3	CHS/COMMUNITY HEALTH				4FE	383,438		106,7500	400,313	375,000	382,905		(532)		7.125	6.664	JJ	12,098		07/12/2012	07/15/2020
12589E-BE-9	CMS ENERGY CORP				3FE	2,851,680		116,6960	3,500,880	3,000,000	2,882,502		12,446		6.250	6.959	FA	78,125	187,500	06/03/2010	02/01/2020
12626P-AJ-2	CRH AMERICA INC				2FE	1,499,445		120,7110	1,810,668	1,500,000	1,499,606		54		8.125	8.131	JJ	56,198	121,875	07/16/2008	07/15/2018
126307-AC-1	CSC HOLDINGS INC				3FE	184,988		119,5000	229,440	192,000	186,533		640		8.625	9.245	FA	6,256	16,560	06/25/2010	02/15/2019
126408-GN-7	CSX CORP				2FE	1,998,860		111,9690	2,239,374	2,000,000	1,999,587		166		6.250	6.260	AO	31,250	125,000	03/24/2008	04/01/2015
12686C-AY-5	CABLEVISION SYSTEMS CORP				4FE	603,157		116,6250	712,579	611,000	605,234		951		8.625	8.875	MS	15,517	52,699	09/13/2010	09/15/2017
12686C-AZ-2	CABLEVISION SYSTEMS CORP				4FE	519,563		111,2500	544,013	489,000	517,344		(2,219)		7.750	6.439	AO	8,001	18,949	06/21/2012	04/15/2018
131347-BS-4	CALPINE CORP				3FE	676,176		112,2500	765,545	682,000	677,225		444		7.875	8.000	JJ	22,527	53,708	07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP				3FE	1,814,000		110,5000	2,004,470	1,814,000	1,814,000				7.500	7.500	FA	51,397	136,050	10/18/2010	02/15/2021
13959R-AB-0	CAPELLA HEALTHCARE				4FE	2,159,044		107,2500	2,288,715	2,134,000	2,153,706		(5,027)		9.250	8.918	JJ	98,698	197,395	11/02/2011	07/01/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	1,495,740		122,0880	1,831,314	1,500,000	1,497,677		407		6.750	6.789	MS	29,813	101,250	08/28/2007	09/15/2017
14170T-AF-8	CAREFUSION CORP				2FE	2,006,081		106,2600	2,125,198	2,000,000	2,002,314		(1,371)		5.125	5.048	FA	42,708	102,500	02/08/2010	08/01/2014
141781-AU-8	CARGILL INC				1FE	1,014,060		123,6430	1,236,429	1,000,000	1,012,914		(241)		6.125	6.022	MS	18,035	61,250	04/10/2007	09/15/2036
141781-AX-2	CARGILL INC				1FE	4,478,625		120,2680	5,412,060	4,500,000	4,487,930		2,056		6.000	6.064	MN	25,500	270,000	11/19/2007	11/27/2017
141781-AZ-7	CARGILL INC				1FE	1,522,005		103,4300	1,551,449	1,500,000	1,520,358		(1,647)		3.250	3.074	MN	6,229	49,698	02/15/2012	11/15/2021
144577-AC-7	CARRIZO OIL & GAS INC				4FE	1,466,403		108,0000	1,521,720	1,409,000	1,461,742		(4,661)		8.625	7.632	AO	25,656	60,763	07/25/2012	10/15/2018
147446-AR-9	CASE NEW HOLLAND INC				3FE	863,610		118,2500	936,540	792,000	850,346		(9,898)		7.875	6.117	JD	5,198	62,370	08/18/2011	12/01/2017
149123-BJ-9	CATERPILLAR INC				1FE	2,307,760		145,3400	2,906,804	2,000,000	2,269,377		(7,845)		7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14912L-3U-3	CATERPILLAR FINANCE SERV CORP				1FE	997,510		119,4050	1,194,054	1,000,000	998,547		231		5.450	5.482	AO	11,506	54,500	03/19/2008	04/15/2018
15189T-AG-2	CENTERPOINT ENERGY				2FE	169,893		112,8650	180,584	160,000	163,733		(1,401)		6.850	5.801	JD	913	10,960	01/29/2008	06/01/2015
15189T-AG-2	CENTERPOINT ENERGY		</																		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16524R-AE-3	CHESAPEAKE MIDSTREAM PT/			1	3FE	969,525	107.7500	1,002,075	930,000	969,053	0	(472)	0	0	6.125	5.400	JJ	26,266	0	11/14/2012	07/15/2022
166764-AB-6	CHEVRON CORPORATION			1	1FE	998,230	100.0430	1,000,431	1,000,000	998,235	0	5	0	0	2.355	2.375	JD	1,701	0	12/18/2012	12/05/2022
17121E-AD-9	CHRYSLER GP/CG		L.S.	1	4FE	117,000	110.0000	128,700	117,000	117,000	0	0	0	0	8.250	8.250	JD	429	9,653	02/02/2012	06/15/2021
171232-AS-0	CHUBB		L.S.	1	1FE	608,694	137.7600	848,600	616,000	609,138	0	103	0	0	6.500	6.591	MM	5,116	40,040	05/01/2008	05/15/2038
171232-AS-0	CHUBB			1	1FE	1,367,586	137.7600	1,906,596	1,384,000	1,368,583	0	231	0	0	6.500	6.591	MM	11,495	89,960	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL			1	2FE	2,892,320	114.6460	4,585,852	4,000,000	2,941,285	0	15,526	0	0	6.125	8.893	MM	40,833	245,000	07/15/2009	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL			1	2FE	4,261,700	122.4440	6,122,200	5,000,000	4,326,436	0	20,720	0	0	6.920	8.507	MM	44,211	346,000	08/05/2009	05/15/2028
17275R-AE-2	CISCO SYSTEMS INC			1	1FE	1,995,480	118.2930	2,365,854	2,000,000	1,996,970	0	414	0	0	4.950	4.979	FA	37,400	99,000	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	1,997,040	115.8570	2,317,146	2,000,000	1,997,734	0	268	0	0	4.450	4.469	JJ	41,039	89,000	11/09/2009	01/15/2020
18055H-AK-8	CLARION LIONS PP			2		1,576,920	109.6010	1,644,019	1,500,000	1,566,096	0	(8,472)	0	0	5.840	5.032	JD	3,893	87,600	08/30/2011	06/15/2019
184510-AG-3	CLEAR CHANNEL WORLDWIDE			1	4FE	135,000	99.7500	134,663	135,000	135,000	0	0	0	0	7.625	7.625	MS	3,031	5,147	08/08/2012	03/15/2020
184510-AH-1	CLEAR CHANNEL WORLDWIDE			1	4FE	813,000	100.7500	819,098	813,000	813,000	0	0	0	0	7.625	7.625	MS	18,253	30,996	08/08/2012	03/15/2020
185508-AE-8	CLECO POWER LLC			1	2FE	992,430	124.3830	1,243,827	1,000,000	993,173	0	126	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
18911M-AD-3	CLOUD PEAK ENRGY			1	4FE	707,594	109.7500	780,323	711,000	708,331	0	271	0	0	6.500	8.573	JD	2,686	60,435	09/27/2010	12/15/2019
191216-AL-4	COCA-COLA CO			1	1FE	1,990,900	103.7570	2,075,138	2,000,000	1,997,667	0	1,860	0	0	3.625	3.725	MS	21,347	72,500	03/03/2009	03/15/2014
191216-AM-2	COCA-COLA CO			1	1FE	2,972,310	119.1900	3,575,694	3,000,000	2,981,320	0	2,511	0	0	4.875	4.993	MS	43,063	146,250	03/03/2009	03/15/2019
191219-AJ-2	COCA-COLA ENTERPRISES			1	1FE	3,250,260	136.7510	4,102,524	3,000,000	3,219,295	0	(4,019)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
19190A-AB-3	COFFEYVILLE RESOURCES			1	4FE	724,420	110.0000	789,800	718,000	721,675	0	(1,873)	0	0	10.875	10.549	AO	19,521	78,083	05/03/2011	04/01/2017
195869-AD-4	COLONIAL PIPE LINE			1	1FE	4,935,650	152.1320	7,606,585	5,000,000	4,945,865	0	1,268	0	0	8.375	8.494	MM	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1FE	3,059,950	143.4620	4,303,845	3,000,000	3,051,628	0	(1,211)	0	0	7.630	7.459	MM	19,711	228,900	06/27/2002	04/15/2032
198575-AT-8	COLUMBUS SOUTHERN POWER			1	2FE	598,935	131.7160	658,581	500,000	534,822	0	(871)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AE-1	COMCAST CORP			1	2FE	1,966,980	104.9180	2,098,368	2,000,000	1,993,374	0	6,030	0	0	5.300	5.633	JJ	48,878	106,000	02/27/2008	01/15/2014
20030N-AF-8	COMCAST CORP			1	2FE	1,816,540	117.0340	2,340,682	2,000,000	1,836,142	0	3,239	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	2FE	1,195,270	127.9880	1,279,876	1,000,000	1,191,645	0	(3,625)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP			1	2FE	1,995,180	122.6340	2,452,686	2,000,000	1,997,189	0	479	0	0	6.300	6.334	MM	16,100	126,000	08/20/2007	11/15/2017
20030N-BE-0	COMCAST CORP			1	2FE	1,998,360	105.0800	2,101,594	2,000,000	1,998,410	0	50	0	0	4.650	4.655	JJ	46,242	0	06/26/2012	07/15/2042
207597-DW-2	CONN LT & PIIR			1	1FE	994,150	116.5670	1,165,671	1,000,000	996,942	0	638	0	0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DY-8	CONN LT & PIIR			1	1FE	4,341,920	119.6900	4,787,600	4,000,000	4,216,383	0	(40,871)	0	0	5.750	4.453	MS	76,667	230,000	10/06/2009	09/01/2017
207597-ED-3	CONN LT & PIIR			1	1FE	5,248,770	121.0340	6,051,720	5,000,000	5,165,342	0	(26,726)	0	0	5.650	4.934	MM	47,083	282,500	10/15/2009	05/01/2018
20825C-AR-5	CONOCOPHLLIPS			1	1FE	993,260	122.9010	1,229,014	1,000,000	995,446	0	608	0	0	5.750	5.840	FA	23,958	57,500	01/29/2009	02/01/2019
20826F-AB-2	CONOCOPHLL CO			1	1FE	4,988,550	99.6440	4,982,220	5,000,000	4,988,696	0	146	0	0	1.050	1.097	JD	3,500	0	12/04/2012	12/15/2017
20854P-AD-1	CONSOLIDATED ENERGY			1	4FE	132,000	108.2500	142,890	132,000	132,000	0	0	0	0	8.000	8.000	AO	2,640	10,560	03/03/2011	04/01/2017
20854P-AF-6	CONSOLIDATED ENERGY			1	4FE	132,000	108.2500	142,890	132,000	132,000	0	0	0	0	8.250	8.250	AO	2,723	10,890	03/03/2011	04/01/2020
22160K-AF-2	COSTCO WHOLESALE CORP			1	1FE	10,975,360	100.5890	11,064,790	11,000,000	10,975,567	0	207	0	0	1.700	1.734	JD	12,467	0	11/28/2012	12/15/2019
224044-BH-9	COX COMMUNICATIONS INC			1	2FE	1,901,960	112.2840	2,245,676	2,000,000	1,957,304	0	13,802	0	0	5.500	6.359	AO	27,500	110,000	07/22/2008	10/01/2015
225310-AD-3	CREDIT ACCEPTANC			1	4FE	315,210	109.2500	350,693	321,000	316,716	0	823	0	0	9.125	9.527	FA	12,205	29,291	02/22/2011	02/01/2017
226373-AB-4	CRESTWOOD MIDSTREAM PART			1	4FE	445,387	103.7500	459,613	443,000	445,141	0	(246)	0	0	7.750	7.614	AO	8,583	17,166	05/07/2012	04/01/2019
226373-AF-5	CRESTWOOD MIDSTREAM PART			1	4FE	141,400	103.7500	145,250	140,000	141,359	0	(41)	0	0	7.750	7.481	AO	1,417	0	11/08/2012	04/01/2019
228227-BC-7	CROWN CASTLE INTL			1	4FE	386,000	107.0000	413,020	386,000	386,000	0	0	0	0	5.250	5.250	JJ	4,278	0	10/03/2012	01/15/2023
23314H-AF-6	DCT INDUSTRIAL PP Series J			2		1,000,000	102.8130	1,028,125	1,000,000	1,000,000	0	0	0	0	4.020	4.020	FA	15,745	41,205	06/15/2011	08/01/2016
244199-BB-0	DEERE & COMPANY			1	1FE	3,996,040	108.3750	4,334,984	4,000,000	3,999,409	0	415	0	0	6.950	6.962	AO	50,967	278,000	04/10/2002	04/25/2014
24422E-QU-6	JOHN DEERE CAPITAL			1	1FE	997,850	103.0690	1,030,686	1,000,000	999,672	0	458	0	0	4.900	4.949	MS	15,244	49,000	09/03/2008	09/09/2013
24422E-QV-4	JOHN DEERE CAPITAL			1	1FE	1,992,940	121.8960	2,437,920	2,000,000	1,996,505	0	507	0	0	5.750	5.787	MS	36,097	115,000	09/03/2008	09/10/2018
24422E-RR-2	JOHN DEERE CAPITAL			1	1FE	1,994,600	102.8380	2,056,752	2,000,000	1,995,107	0	507	0	0	2.250	2.292	AO	9,250	22,500	04/12/2012	04/17/2019
245217-AS-3	DEL MONTE CORP			1	5FE	1,790,150	104.2500	1,842,098	1,767,000	1,785,130	0	(4,871)	0	0	7.625	7.251	FA	50,899	134,734	12/16/2011	02/15/2019
24702R-AG-6	DELL INC			1	1FE	1,998,320	106.1460	2,122,910	2,000,000	1,999,535	0	339	0	0	5.625	5.644	AO	23,750	112,500	04/01/2009	04/15/2014
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	1,340,940	112.5000	1,468,125	1,305,000	1,333,885	0	(4,453)	0	0	8.250	7.718	FA	40,673	107,663	08/11/2011	02/15/2020
250847-DX-5	DETROIT EDISON			1	1FE	1,844,190	107.3830	2,147,656	2,000,000	1,953,892	0	19,822	0								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
264399-ED-4	DUKE ENERGY CORP	LS			1FE	433,415		128,5520	449,000	435,838			312		6.450	6.720	AO	6,114	28,961	01/10/2003	10/15/2032
264399-ED-4	DUKE ENERGY CORP				1FE	531,875		128,5520	551,000	551,847			383		6.450	6.720	AO	7,503	35,540	01/10/2003	10/15/2032
26441Y-AH-0	DUKE REALTY CORP				2FE	477,475		106,2090	500,000	493,815			3,521		5.400	6.214	FA	10,200	27,000	09/26/2007	08/15/2014
26441Y-AK-3	DUKE REALTY CORP				2FE	470,540		110,2340	500,000	487,068			3,577		5.500	6.416	MS	9,167	27,500	09/26/2007	03/01/2016
26441Y-AM-9	DUKE REALTY CORP				2FE	11,673,730		114,2810	12,000,000	11,832,126			34,629		5.950	6.341	FA	269,733	714,000	11/13/2007	02/15/2017
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	4,018,970		130,8140	4,000,000	4,012,635			(1,695)		7.000	6.934	MM	35,778	280,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	2,013,600		113,9140	2,000,000	2,010,654			(1,193)		4.300	4.216	JD	3,822	86,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400		120,4150	4,000,000	3,998,950			138		5.450	5.455	AO	54,500	218,000	03/18/2009	04/01/2019
26779Y-AC-3	DYNACAST INT/FIN	1			4FE	1,182,737		107,0000	1,165,000	1,181,561			(1,176)		9.250	8.862	JJ	49,691		07/30/2012	07/15/2019
26875P-AB-7	EOG RESOURCES				1FE	5,497,855		104,1580	5,500,000	5,499,639			458		6.125	6.134	AO	84,219	336,875	09/25/2008	10/01/2013
26875P-AD-3	EOG RESOURCES				1FE	1,497,240		122,6530	1,500,000	1,498,086			241		5.625	5.649	JD	7,031	84,375	05/18/2009	06/01/2019
26884A-AE-3	ERP OPERATING				2FE	1,083,000		122,3730	1,000,000	1,045,962			(8,065)		7.125	6.006	AO	15,042	71,250	10/23/2007	10/15/2017
26884A-AH-6	ERP OPERATING				2FE	513,675		112,0570	500,000	504,830			(1,916)		6.584	6.124	AO	7,133	32,920	10/05/2007	04/13/2015
26884A-AS-2	ERP OPERATING	LS			2FE	100,305		107,4210	100,000	100,066			(36)		5.250	5.209	MS	1,546	5,250	11/10/2004	09/15/2014
26884A-AS-2	ERP OPERATING				2FE	1,404,270		107,4210	1,400,000	1,400,926			(507)		5.250	5.209	MS	21,642	73,500	11/10/2004	09/15/2014
28370T-AA-7	EL PASO PIPELINE				2FE	3,999,740		121,8310	4,000,000	4,000,003					6.500	6.500	AO	65,000	260,000	06/21/2010	04/01/2020
29266M-AF-6	ENERGY EAST CORPORATION				2FE	2,132,260		107,4990	2,000,000	2,120,879			(2,213)		6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	1,999,850		107,0690	2,000,000	1,999,987			137		4.700	4.700	MM	10,967	94,000	02/17/2012	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC				2FE	997,160		106,9680	1,000,000	997,296			136		4.700	4.736	MM	4,831	23,500	05/21/2012	05/24/2022
29279R-AG-4	ENERGY TRANSFER PARTNERS				2FE	1,996,220		102,3710	2,000,000	1,999,564			835		6.000	6.045	JJ	60,000	120,000	03/25/2008	07/01/2013
29349Q-AA-0	ENOGEX LLC				2FE	1,995,360		106,3050	2,000,000	1,998,450			924		6.875	6.929	JJ	63,403	137,500	06/24/2009	07/15/2014
29364N-AL-2	ENTERGY MISSISSIPPI INC	1			2FE	4,479,435		101,3400	4,500,000	4,482,172			393		6.250	6.284	AO	70,313	281,250	03/22/2004	04/01/2034
293791-AN-9	ENTERPRISE PRODUCTS				2FE	993,530		108,2560	1,000,000	995,148			2,503		5.600	5.890	AO	11,822	56,000	10/05/2007	10/15/2014
29379V-AB-9	ENTERPRISE PRODUCTS OPER				2FE	1,998,120		101,1150	2,000,000	1,999,893			416		5.650	5.672	AO	28,250	113,000	03/31/2008	04/01/2013
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	2,991,030		119,2530	3,000,000	2,992,687			758		5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29382R-AD-9	ENTRAVISION COMM	1			4FE	156,306		108,5000	156,000	156,414			98		8.750	8.538	FA	5,688	11,628	09/21/2012	08/01/2017
29444U-AJ-5	EQUINIX INC				3FE	1,045,289		110,2500	1,009,000	1,031,844			(6,253)		8.125	7.307	MS	27,327	81,981	01/13/2011	03/01/2018
29445G-AH-9	EQUINOX HOLDINGS LTD	1			4FE	442,044		105,5000	449,475	443,226			425		9.500	9.641	FA	17,615	42,275	03/05/2010	02/01/2016
302051-AQ-0	EXIDE TECHNOLOGIES				4FE	804,968		84,7500	782,000	800,411			(3,659)		8.625	7.938	FA	28,103	67,448	09/19/2011	02/01/2018
302051-AQ-0	EXIDE TECHNOLOGIES	LS			4FE	162,641		84,7500	158,000	161,720			(739)		8.625	7.938	FA	13,628	31,628	09/19/2011	02/01/2018
30225X-AC-7	EXTERRAN HOLDINGS INC	1			3FE	2,104,058		106,0000	2,073,000	2,098,267			(5,467)		7.250	6.888	JD	12,524	150,293	12/09/2011	12/01/2018
30256Y-AA-1	FPL MARCUS HOOK PP				3FE	9,389,714		100,5040	9,389,714	9,389,714					7.590	7.589	JJ	338,523	712,679	06/23/2008	07/10/2018
31620M-AH-9	FIDELITY NATIONAL INFORM	1			3FE	1,182,917		107,2500	1,188,000	1,183,075			158		5.000	5.057	MS	17,490	29,400	08/27/2012	03/15/2022
33793Z-AC-1	FIRST ENERGY CORP				2FE	6,207,400		128,8830	6,000,000	6,195,703			(4,855)		7.375	7.060	MM	56,542	442,500	05/27/2010	11/15/2031
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	1,749,685		106,3100	1,750,000	1,749,828			63		4.000	4.004	JJ	32,278	70,000	07/08/2010	07/15/2015
341081-FD-4	FLORIDA PR & LT CO				1FE	974,050		122,4590	1,000,000	974,775			376		5.250	5.426	FA	21,875	52,500	03/03/2011	02/01/2041
341099-CK-3	FLORIDA POWER CORP				1FE	1,102,150		120,9170	1,000,000	1,069,285			(11,078)		5.650	4.215	JD	2,511	56,500	11/20/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	995,780		134,3250	1,000,000	996,020			61		6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
346091-AZ-4	FOREST OIL CORPORATION	LS			4FE	1,038,554		100,5000	1,100,000	1,042,386			3,832		7.250	8.308	JD	3,544	68,944	11/20/2012	06/15/2019
346091-AZ-4	FOREST OIL CORPORATION				4FE	2,243,277		100,5000	2,376,000	2,251,553			8,276		7.250	8.308	JD	7,656	148,919	11/20/2012	06/15/2019
35906A-AH-1	FRONTIER COMMUNICATIONS				3FE	598,073		115,0000	591,000	596,909			(570)		8.500	8.314	AO	10,605	50,235	08/23/2010	04/15/2020
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	296,507		115,0000	293,000	295,930			(283)		8.500	8.314	AO	5,258	24,905	08/23/2010	04/15/2020
36155W-AF-3	GCI INC	1			4FE	1,054,620		106,2500	972,000	1,042,460			(12,160)		8.625	6.644	MM	10,712	83,835	02/08/2012	11/15/2019
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610		126,9630	1,000,000	1,086,513			(4,225)		7.000	6.035	FA	26,444	70,000	11/18/2005	02/15/2026
36873B-AA-4	CVS Gene Warren	2			2	2,046,861		130,3570	2,046,861	2,046,861					5.830	5.901	MM	5,304	119,332	12/16/2005	01/15/2026
369604-BC-6	GENERAL ELECTRIC CO				1FE	2,069,820		117,8730	2,000,000	2,035,606			(8,038)		5.250	4.726	JD	7,292	105,000	10/21/2009	12/06/2017
36962G-3H-5	GEN ELEC CAP CORP				1FE	4,870,350		117,9330	5,000,000	4,924,148			13,582		5.625	6.000	MS	82,813	281,250	08/22/2008	09/15/2017
36962G-3R-2	GEN ELEC CAP CORP				1FE	1,119,880		111,5020	1,000,000	1,118,505			(1,830)		4.375	2.670	MS	12,760		11/07/2012	09/16/2020
36962G-6P-4	GEN ELEC CAP CORP				1FE	1,998,440		100,1930	2,000,000	1,998,451			11		2.100	2.112	JD	2,217		12/05/2012	12/11/2019
36962G-XZ-2	GEN ELEC CAP CORP				1FE	2,117,140		129,5820	2,000,000	2,097,064			(2,608)		6.750	6.307	MS	39,750	135,000	12/20/2002	03/15/2032
37185L-AC-6	GENESIS ENERGY	1			4FE	2,542,370		106,7500	2,537,000	2,541,565			(805)		7.875	7.821	JD	8,880	121,039	11/14/2012	12/15

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39121J-AE-0	GREAT RIVER ENERGY				1FE	9,018,770	115.1850	11,518,500	10,000,000	9,070,162	0	12,839	0	0	6.254	7.044	JJ	312,700	625,400	07/09/2008	07/01/2038
398433-AF-9	GRIFFON CORPORATION			1	4FE	465,259	106.0000	465,232	465,232	465,232	0	(51)	0	0	7.125	7.109	AO	8,283	33,131	08/15/2011	04/01/2018
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	519,715	134.9360	674,681	500,000	519,127	0	(238)	0	0	7.375	7.055	MS	9,321	36,875	02/16/2010	09/30/2039
406216-AX-9	HALLIBURTON COMPANY				1FE	7,303,130	125.8270	8,807,862	7,000,000	7,215,819	0	(26,211)	0	0	6.150	5.588	MS	126,758	430,500	08/13/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	3,989,840	114.1770	4,567,092	4,000,000	3,995,280	0	923	0	0	5.625	5.656	MN	37,500	225,000	10/19/2005	05/01/2017
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A			1	4FE	326,155	108.0000	325,080	301,000	325,350	0	(805)	0	0	7.375	5.514	JJ	10,236	0	10/19/2012	01/15/2020
42217K-AM-8	HEALTH CARE REIT				2FE	997,110	110.3770	1,103,771	1,000,000	999,170	0	317	0	0	5.875	5.913	MN	7,507	58,750	04/26/2005	05/15/2015
42217K-AN-6	HEALTH CARE REIT				2FE	1,032,660	114.0690	1,140,688	1,000,000	1,014,179	0	(3,659)	0	0	6.200	5.737	JD	5,167	62,000	03/13/2007	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	2,991,300	111.5090	3,345,276	3,000,000	2,993,872	0	1,137	0	0	4.700	4.749	MS	41,517	141,000	09/07/2010	09/15/2017
42225B-AA-4	HEALTHCARE REALTY TRUST				2FE	1,996,490	114.3070	2,286,138	2,000,000	1,997,999	0	420	0	0	6.500	6.529	JJ	59,222	130,000	12/01/2009	01/17/2017
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	997,018	112.7460	1,127,457	1,000,000	998,531	0	300	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
431318-AJ-3	HILCORP ENERGY			1	3FE	2,155,621	109.5000	2,414,475	2,205,000	2,166,088	0	3,868	0	0	8.000	8.334	FA	66,640	176,400	02/04/2010	02/15/2020
435765-AD-4	HOLLY ENERGY PARTNERS LP			1	4FE	700,209	108.7500	751,463	691,000	697,509	0	(1,775)	0	0	8.250	7.906	MS	16,786	57,008	06/10/2011	03/15/2018
437076-AS-1	HOME DEPOT				1FE	5,897,280	131.0650	9,174,522	7,000,000	5,951,874	0	8,257	0	0	5.875	7.151	JD	17,135	411,250	12/08/2010	12/16/2036
444454-AB-8	HUGHES SATELLITE SYS CORP				4FE	90,000	110.2500	99,225	90,000	90,000	0	0	0	0	6.500	6.500	JD	260	5,850	02/28/2012	06/15/2019
450319-AA-6	ITC MIDWEST LLC				1FE	5,101,080	129.2570	5,170,268	4,000,000	5,089,074	0	(12,006)	0	0	6.150	4.355	JD	103,183	123,000	06/22/2012	01/31/2038
45138L-AU-7	IDAHO POWER CORP				1FE	1,000,000	121.1350	1,211,352	1,000,000	1,000,000	0	0	0	0	6.025	6.025	JJ	27,782	60,250	07/07/2008	07/15/2018
457030-AG-9	INGLES MARKETS INC			1	4FE	2,608,846	106.6250	2,878,875	2,700,000	2,641,245	0	10,413	0	0	8.875	9.495	MN	30,619	239,625	08/14/2009	05/15/2017
458140-AJ-9	INTEL CORPORATION		LS		1FE	1,695,954	105.9230	1,800,696	1,700,000	1,696,415	0	361	0	0	3.300	3.328	AO	14,025	57,970	09/14/2011	10/01/2021
458140-AJ-9	INTEL CORPORATION				1FE	1,296,906	105.9230	1,377,003	1,300,000	1,297,258	0	276	0	0	3.300	3.328	AO	10,725	44,330	09/14/2011	10/01/2021
458140-AL-4	INTEL CORPORATION				1FE	4,994,700	99.9330	4,996,645	5,000,000	4,996,755	0	55	0	0	1.350	1.372	JD	3,750	0	12/04/2012	12/15/2017
45865V-AA-1	ICE PP				1	2,000,000	107.0230	2,140,450	2,000,000	2,000,000	0	0	0	0	4.130	4.130	MN	11,931	82,600	11/03/2011	11/09/2018
459200-AM-3	IBM				1FE	6,556,111	144.1800	8,384,084	5,815,000	6,372,667	0	(28,463)	0	0	7.000	5.921	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM				1FE	1,676,651	135.3570	2,131,873	1,575,000	1,652,295	0	(3,097)	0	0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-GJ-4	IBM				1FE	1,103,160	120.7250	1,207,250	1,000,000	1,065,018	0	(12,278)	0	0	5.700	4.163	MS	16,942	57,000	09/25/2009	09/14/2017
459200-GM-7	IBM				1FE	4,981,400	133.5170	6,675,840	5,000,000	4,987,581	0	1,649	0	0	7.625	7.679	AO	80,486	381,250	10/09/2008	10/15/2018
459745-GN-9	INTL LEASE FIN				3FE	1,502,000	105.8120	1,589,298	1,502,000	1,502,000	0	0	0	0	5.875	5.875	FA	31,865	0	08/21/2012	08/15/2022
460146-CA-9	INTERNATIONAL PAPER CO				2FE	431,948	129.2350	558,295	432,000	431,980	0	3	0	0	7.950	7.951	JD	1,526	34,344	05/28/2008	06/15/2018
465685-AA-3	ITC HOLDINGS CORP				2FE	1,942,640	101.8230	2,036,468	2,000,000	1,994,871	0	9,097	0	0	5.250	5.741	JJ	48,417	105,000	04/25/2006	07/15/2013
465685-AD-7	ITC HOLDINGS CORP				2FE	499,550	124.7490	623,744	500,000	499,578	0	8	0	0	6.375	6.382	MS	8,057	31,875	10/04/2006	10/10/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	3,983,600	117.2150	4,688,596	4,000,000	3,990,503	0	1,551	0	0	6.050	6.105	JJ	101,506	242,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	1,986,700	116.7110	2,334,216	2,000,000	1,990,103	0	1,120	0	0	5.500	5.586	JJ	50,722	110,000	12/08/2009	01/15/2020
466112-AF-6	JBS USA LLC/JBS			1	3FE	829,369	100.2500	852,125	850,000	831,089	0	1,176	0	0	7.250	7.611	JD	5,135	57,783	08/22/2012	06/01/2021
47759Y-AA-7	JMC STEEL GROUP			1	4FE	597,039	104.5000	612,370	586,000	594,928	0	(1,627)	0	0	8.250	7.815	MS	14,235	48,345	02/07/2012	03/15/2018
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	118.5960	1,185,956	1,000,000	970,166	0	570	0	0	6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
48126E-AA-5	JPMORGAN CHASE & CO				1FE	5,048,400	102.1140	5,105,680	5,000,000	5,046,782	0	(1,618)	0	0	2.000	1.788	FA	36,389	0	10/25/2012	08/15/2017
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	994,013	124.5830	1,245,832	1,000,000	994,629	0	106	0	0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	6,000,000	119.8610	7,191,642	6,000,000	6,000,000	0	0	0	0	6.375	6.375	MS	127,500	382,500	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO			1	2FE	2,027,187	113.1380	2,430,283	2,148,069	2,083,563	0	7,897	0	0	5.647	6.469	MS	30,999	121,301	11/16/2005	03/29/2021
486606-G8-9	KAYNE ANDERSON PP				1FE	1,000,000	103.2220	1,032,219	1,000,000	1,000,000	0	0	0	0	3.390	3.391	JD	1,130	21,282	04/30/2012	05/03/2019
487836-AT-5	KELLOGG CO		LS		2FE	426,391	137.6200	495,431	360,000	417,638	0	(1,705)	0	0	7.450	5.995	AO	6,705	26,820	01/18/2007	04/01/2031
487836-AT-5	KELLOGG CO				2FE	758,029	137.6200	880,767	640,000	742,468	0	(3,032)	0	0	7.450	5.995	AO	47,680	0	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	4,956,850	111.2870	5,564,340	5,000,000	4,964,332	0	3,722	0	0	4.000	4.106	JD	8,889	200,000	12/08/2010	12/15/2020
488360-AF-5	KEMET CORP			1	4FE	1,577,214	98.6250	1,512,908	1,534,000	1,569,490	0	(5,220)	0	0	10.500	9.627	MN	26,845	133,035	08/28/2012	05/01/2018
491674-BE-6	KU ENERGY CORP				1FE	1,992,838	108.9380	2,178,762	2,000,000	1,993,891	0	673	0	0	3.250	3.295	MN	10,833	65,000	07/07/2011	11/01/2020
49337W-AJ-9	KEYSPAN CORP				1FE	876,770	116.7420	1,167,423	1,000,000	885,670	0	2,156	0	0	5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	125.7890	1,257,894	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-BD-4	KIMBERLY CLARK		LS		1FE	797,072	133.3330	1,066,662	800,000	798,030	0	260	0	0	7.500	7.553	MN	10,00			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50075N-BA-1	KRAFT FOODS INC	LS			2FE	513,732	120.6240	624,832	518,000	514,742	0	366	0	0	5.375	5.483	FA	10,905	27,843	02/04/2010	02/10/2020
50075N-BA-1	KRAFT FOODS INC				2FE	478,028	120.6240	581,407	482,000	482,000	0	340	0	0	5.375	5.483	FA	25,908	0	02/04/2010	02/10/2020
50075N-BB-9	KRAFT FOODS INC				2FE	498,290	108.9250	544,625	500,000	499,063	0	277	0	0	4.125	4.190	FA	8,135	20,625	02/04/2010	02/09/2016
501044-BV-2	KROGER CO				2FE	2,190,615	133.3730	2,667,454	2,000,000	2,163,668	0	(4,980)	0	0	8.000	7.152	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO				2FE	2,296,080	129.4960	2,589,918	2,000,000	2,251,350	0	(7,171)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	1,099,250	120.6630	1,206,629	1,000,000	1,063,315	0	(11,950)	0	0	6.400	4.854	FA	24,178	64,000	10/26/2009	08/15/2017
501044-OH-2	KROGER CO				2FE	1,558,715	121.7500	1,826,250	1,500,000	1,548,401	0	(5,747)	0	0	6.150	5.574	JJ	42,538	92,250	01/26/2011	01/15/2020
513075-AY-7	LAMAR MEDIA CORP				4FE	110,000	110.5000	121,550	110,000	110,000	0	0	0	0	7.875	7.875	AO	1,829	8,663	09/21/2010	04/15/2018
51800B-AE-2	LASMO (USA) INC	LS			2FE	802,528	135.4240	984,534	727,000	792,102	0	(2,570)	0	0	7.300	6.360	MN	6,781	53,071	06/11/2008	11/15/2027
51800B-AE-2	LASMO (USA) INC				2FE	1,405,252	135.4240	1,723,950	1,273,000	1,386,996	0	(4,501)	0	0	7.300	6.360	MN	11,874	92,929	06/11/2008	11/15/2027
531359-AA-5	LIBERTY TIRE RECYCLING				5FE	92,500	92.5000	520,775	563,000	572,196	0	(3,086)	0	0	11.000	10.249	AO	15,483	61,930	01/27/2011	10/01/2016
532457-AX-6	ELI LILLY				1FE	1,075,400	114.5520	1,145,522	1,000,000	1,055,783	0	(9,665)	0	0	4.500	3.324	MS	13,250	45,000	12/01/2010	03/15/2018
532716-AU-1	LIMITED BRANDS INC				3FE	331,000	108.7500	359,963	331,000	331,000	0	0	0	0	5.625	5.625	FA	7,034	9,723	02/02/2012	02/15/2022
536022-AC-0	LINN ENERGY LLC/FIN CORP				4FE	1,950,779	109.0000	1,969,630	1,807,000	1,930,891	0	(18,881)	0	0	8.625	7.031	AO	32,902	155,854	12/07/2011	04/15/2020
539830-AF-6	LOCKHEED MARTIN				1FE	2,393,090	141.2580	2,825,168	2,000,000	2,297,573	0	(14,129)	0	0	7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AT-6	LOCKHEED MARTIN				1FE	7,943,440	112.6620	9,012,960	8,000,000	7,990,380	0	4,794	0	0	4.250	4.333	MN	43,444	340,000	12/22/2010	11/15/2019
543218-AA-9	LONGVIEW FIBRE				4FE	1,364,741	105.0000	1,399,650	1,333,000	1,356,223	0	(8,302)	0	0	8.000	7.193	JD	8,887	106,640	01/18/2012	06/01/2016
55068H-AK-5	LUXOTTICA US				2	2,000,000	107.9220	2,158,431	2,000,000	2,000,000	0	0	0	0	4.350	4.350	JD	3,867	87,000	12/12/2011	12/15/2021
55342U-AC-8	MPT OPER PARTNERS				3FE	259,231	108.5000	279,930	258,000	259,086	0	(131)	0	0	6.875	6.792	MN	2,956	17,738	11/17/2011	05/01/2021
55342U-AD-6	MPT OPER PARTNERS				2FE	248,000	105.0000	260,400	248,000	248,000	0	0	0	0	6.375	6.375	FA	5,973	7,817	02/03/2012	02/15/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	3,051,473	119.5760	3,425,852	2,865,000	3,022,584	0	(6,029)	0	0	7.000	6.426	FA	75,763	200,550	06/01/2007	02/15/2028
559080-AA-4	MAGELLAN MIDSTREAM PRTRS				2FE	2,085,140	106.5920	2,131,838	2,000,000	2,021,748	0	(14,362)	0	0	6.450	5.640	JD	10,750	129,000	01/24/2008	06/01/2014
559080-AE-6	MAGELLAN MIDSTREAM PRTRS				2FE	1,153,980	123.5270	1,235,268	1,000,000	1,118,193	0	(15,264)	0	0	6.550	4.447	JJ	30,203	65,500	07/27/2010	07/15/2019
565849-AD-8	MARATHON OIL CORP				2FE	3,210,060	120.1550	3,604,644	3,000,000	3,134,944	0	(24,656)	0	0	6.000	4.926	AO	45,000	180,000	10/08/2009	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	5,182,300	120.9040	6,045,185	5,000,000	5,120,969	0	(19,667)	0	0	5.900	5.361	MS	86,861	295,000	09/02/2009	03/15/2018
570362-AB-9	MARITIMES & NE PIPELINE				2FE	3,432,000	105.1700	3,609,434	3,432,000	3,432,000	0	0	0	0	7.500	7.495	MN	22,165	257,400	05/11/2009	05/31/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER				4FE	1,585,586	106.5000	1,665,660	1,564,000	1,578,115	0	(4,619)	0	0	8.875	8.488	AO	34,701	138,805	03/28/2011	04/01/2018
58013M-EB-6	MCDONALD'S CORP				1FE	1,013,160	121.4550	1,214,546	1,000,000	1,007,254	0	(1,287)	0	0	5.800	5.625	AO	12,244	58,000	10/31/2007	10/15/2017
581557-AZ-8	MCKESSON CORP				1FE	998,860	99.9120	999,115	1,000,000	998,865	0	5	0	0	2.700	2.713	JD	2,025	0	11/29/2012	12/15/2022
581550-AD-5	MCKESSON CORP				1FE	2,028,120	116.0340	2,320,678	2,000,000	2,024,050	0	(2,503)	0	0	4.750	4.568	MS	31,667	95,000	04/06/2011	03/01/2021
585055-AN-6	MEDTRONIC INC				1FE	2,000,500	121.1500	2,423,002	2,000,000	2,000,418	0	(55)	0	0	5.600	5.596	MS	32,978	112,000	04/03/2009	03/15/2019
585055-AP-1	MEDTRONIC INC				1FE	4,000,000	104.6540	4,186,168	4,000,000	4,000,000	0	0	0	0	5.500	4.500	MS	53,000	180,000	03/09/2009	03/15/2014
585055-AR-7	MEDTRONIC INC				1FE	6,999,370	105.0700	7,354,928	7,000,000	6,999,709	0	126	0	0	3.000	3.002	MS	61,833	210,000	03/11/2010	03/15/2015
585055-AS-5	MEDTRONIC INC				1FE	1,996,800	116.0590	2,321,184	2,000,000	1,997,555	0	282	0	0	4.450	4.470	MS	26,206	89,000	03/11/2010	03/15/2020
589331-AN-7	MERCK & CO INC				1FE	2,981,070	120.2700	3,608,088	3,000,000	2,986,685	0	1,691	0	0	5.000	5.081	JD	417	150,000	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				4FE	2,233,643	109.5000	2,442,945	2,231,000	2,233,353	0	(239)	0	0	7.150	7.131	AO	33,676	159,517	03/29/2011	04/15/2020
591709-AK-6	METROPCS WIRELESS INC	LS			4FE	1,689,550	108.2500	1,736,330	1,604,000	1,664,953	0	(14,234)	0	0	7.875	6.689	MS	42,105	135,558	03/16/2011	09/01/2018
59565A-AB-6	MIDCONTINENT EXPRESS PIP	LS			2FE	541,242	105.4940	565,446	536,000	540,799	0	(443)	0	0	6.700	6.533	MS	10,574	22,334	03/14/2012	09/15/2019
59565A-AB-6	MIDCONTINENT EXPRESS PIP				2FE	2,132,356	105.4940	2,228,025	2,112,000	2,130,640	0	(1,717)	0	0	6.700	6.535	MS	41,665	87,777	03/14/2012	09/15/2019
60040F-AA-0	MILLENNIUM PIPELINE CO LLC SER A				2FE	1,733,589	108.6270	1,883,142	1,733,589	1,733,589	0	0	0	0	5.330	5.366	MLUSD	257	92,400	08/26/2010	06/30/2027
604059-AE-5	MMI CORP	LS			1FE	352,209	133.4800	476,523	357,000	353,352	0	139	0	0	6.375	6.482	FA	8,598	22,759	06/05/2002	02/15/2028
604059-AE-5	MMI CORP				1FE	4,087,401	133.4800	5,530,072	4,143,000	4,100,667	0	1,611	0	0	6.375	6.482	FA	99,777	264,116	06/05/2002	02/15/2028
615394-AJ-2	MOOG INC				4FE	241,000	105.1250	253,351	241,000	241,000	0	0	0	0	7.250	7.250	JD	777	17,473	06/04/2009	06/15/2018
626808-AA-7	MURRAY VRDN				1FE	3,840,000	100.0000	3,840,000	3,840,000	3,840,000	0	0	0	0	0.320	0.201	MON	976	11,900	12/09/2010	12/01/2040
628782-AH-7	NBTY INC				4FE	1,213,490	113.0000	1,293,850	1,145,000	1,197,174	0	(11,710)	0	0	9.000	7.576	AO	25,763	103,050	07/27/2011	10/01/2018
629377-BS-0	NRG ENERGY INC				3FE	500,000	111.0000	555,000	500,000	500,000	0	0	0	0	7.875	7.875	MN	5,031	39,375	02/28/2012	05/15/2021
637432-CT-0	NATIONAL RURAL UTILITY	LS			1FE	96,892	150.1350	145,631	97,000	96,905	0	2	0	0	8.000	8.010	MS	2,587	7,760	02/28/2002	03/01/2032
637432-CT-0	NATIONAL RURAL UTILITY				1FE	1,401,443	150.1350	2,106,393	1,403,000	1,401,632	0	29	0	0	8.000	8.010	MS	37,413			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65364T-AA-7	NAGARA MOHAWK POWER			2	1FE	3,020,000	118.6200	3,582,324	3,020,000	3,020,000	0	0	0	0	5.469	5.469	JJ	82,582	165,164	12/04/2003	01/01/2018
65364U-AA-4	NAGARA MOHAWK POWER				1FE	1,012,570	116.6910	1,166,905	1,000,000	1,009,064	0	(1,142)	0	0	4.881	4.720	FA	18,439	48,810	09/15/2009	08/15/2019
654090-AZ-5	NELSEN FINANCE LLC/CO			1	3FE	317,000	99.5000	315,415	317,000	317,000	0	0	0	0	4.500	4.500	AO	3,527	0	09/18/2012	10/01/2020
655663-D8-8	NORDSON CORP PP			2	1	1,000,000	99.1630	991,635	1,000,000	1,000,000	0	0	0	0	2.620	2.620	JJ	11,281	0	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	1,169,410	140.5370	1,405,367	1,000,000	1,132,413	0	(5,499)	0	0	7.800	6.379	MM	9,967	78,000	07/21/2004	05/15/2027
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,136,180	119.3820	1,193,817	1,000,000	1,097,087	0	(16,471)	0	0	5.750	3.698	AO	14,375	57,500	07/20/2010	04/01/2018
655844-BM-9	NORFOLK SOUTHERN CORP			1	2FE	1,999,940	98.7330	1,974,658	2,000,000	1,999,969	0	29	0	0	3.950	3.950	AO	25,017	0	09/04/2012	10/01/2042
665789-AW-3	NORTHERN STATES PIWR				1FE	992,350	141.0720	1,410,724	1,000,000	992,751	0	109	0	0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
665859-AJ-3	NORTHERN TRUST				1FE	1,992,220	103.0830	2,061,652	2,000,000	1,998,915	0	1,670	0	0	5.500	5.590	FA	41,556	110,000	08/06/2008	08/15/2013
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400	106.5290	5,326,450	5,000,000	4,761,372	0	23,889	0	0	3.500	4.193	MS	51,528	175,000	12/14/2010	03/15/2021
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	5,124,480	127.3100	6,365,475	5,000,000	5,121,954	0	(1,863)	0	0	6.063	5.881	MS	76,630	303,150	06/30/2011	03/30/2040
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	499,485	104.0030	520,014	500,000	499,877	0	107	0	0	4.125	4.148	FA	8,078	20,625	02/04/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP				1FE	2,985,660	105.1190	3,153,558	3,000,000	2,993,271	0	2,769	0	0	2.900	3.001	AO	16,192	87,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	992,370	116.5360	1,165,362	1,000,000	994,196	0	657	0	0	4.400	4.494	AO	8,189	44,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	2,977,370	113.4900	3,404,700	3,000,000	2,983,316	0	2,022	0	0	4.500	4.595	MM	17,250	135,000	02/23/2010	11/15/2019
67021B-AE-9	NI CAPITAL CORP			1	4FE	183,600	75.7500	193,163	255,000	183,614	0	(184)	72,844	0	7.625	7.496	AO	4,861	19,444	12/05/2011	04/01/2021
67059T-AA-3	NUSTAR LOGISTICS				3FE	2,994,060	112.9910	3,389,742	3,000,000	2,996,393	0	522	0	0	7.900	7.928	AO	50,033	233,250	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140	96.5120	1,930,242	2,000,000	1,996,949	0	322	0	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
67092E-AA-4	OPG USA HLDGS PP				2	1,000,000	100.1380	1,001,376	1,000,000	1,000,000	0	0	0	0	4.570	4.570	AO	9,013	45,700	10/11/2011	10/20/2021
671050-AA-3	OSL SANTA ROSA VDRN				1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.210	0.003	MON	513	0	12/03/2012	02/01/2052
677050-AE-6	OGLETHORPE POWER CORP				1FE	4,008,932	120.8090	4,832,340	4,000,000	4,006,724	0	(871)	0	0	6.100	6.067	MS	71,844	244,000	07/10/2009	03/15/2019
678858-BE-0	OKLAHOMA GAS & ELECTRIC			1	1FE	2,512,650	108.4510	3,253,515	3,000,000	2,540,980	0	7,808	0	0	6.500	8.000	FA	81,250	195,000	12/18/2008	08/01/2034
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	996,450	123.3270	1,233,269	1,000,000	997,703	0	327	0	0	6.350	6.399	MS	21,167	63,500	09/04/2008	09/01/2018
679574-AG-8	OLD DOMINION ELECTRIC				1FE	1,333,333	122.4540	1,632,720	1,333,333	1,333,333	0	0	0	0	6.210	6.210	JD	6,900	82,800	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2	1FE	634,130	118.7180	791,441	666,656	638,097	0	1,169	0	0	5.676	6.384	JD	3,153	37,839	03/04/2009	12/01/2028
681904-AM-0	OMNICARE INC			1	3FE	775,480	111.0000	856,920	772,000	774,597	0	(374)	0	0	7.750	7.673	JD	4,986	59,830	05/14/2010	06/01/2020
681936-AV-2	OMEGA HEALTHCARE			1	2FE	590,269	109.7500	658,500	600,000	591,994	0	816	0	0	7.500	7.747	FA	17,000	45,000	12/06/2010	02/15/2020
68268N-AB-9	ONEOK PARTNERS LP				2FE	1,023,080	116.3750	1,163,748	1,000,000	1,010,503	0	(2,440)	0	0	6.150	5.834	AO	15,375	61,500	01/05/2007	10/01/2016
68268N-AD-5	ONEOK PARTNERS LP				2FE	1,025,340	127.0670	1,270,668	1,000,000	1,023,761	0	(370)	0	0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	1,986,120	119.5600	2,391,198	2,000,000	1,986,482	0	177	0	0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-AC-9	ORACLE CORPORATION				1FE	8,805,920	121.6550	9,732,400	8,000,000	8,536,831	0	(88,588)	0	0	5.750	4.317	AO	97,111	460,000	10/21/2009	04/15/2018
68389X-AG-0	ORACLE CORPORATION				1FE	1,512,180	119.9940	1,799,907	1,500,000	1,509,140	0	(1,184)	0	0	5.000	4.889	JJ	36,042	75,000	02/18/2010	07/08/2019
693320-AR-4	PHH CORP				3FE	2,157,699	111.0000	2,222,220	2,002,000	2,152,766	0	(4,932)	0	0	7.375	5.987	MS	52,497	0	09/20/2012	09/01/2019
693476-BB-8	PNC FUNDING CORP				2FE	2,986,470	115.4240	3,462,723	3,000,000	2,993,521	0	1,374	0	0	5.625	5.685	FA	70,313	168,750	02/01/2007	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120	113.9510	2,279,028	2,000,000	1,991,303	0	942	0	0	4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69351H-AC-6	PRIME PROPERTY FUNDING				2FE	1,940,800	108.2250	2,164,494	2,000,000	1,970,151	0	6,347	0	0	5.625	6.047	JJ	51,875	112,500	10/23/2007	01/15/2017
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	2,975,730	105.8130	3,174,387	3,000,000	2,978,623	0	2,144	0	0	3.000	3.094	MS	95,750	95,750	08/18/2011	09/15/2021
69362B-AY-8	PSEG POWER			1	2FE	999,110	109.4670	1,094,667	1,000,000	999,201	0	73	0	0	4.150	4.161	MS	12,219	41,039	09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				1FE	1,120,530	133.5120	1,335,124	1,000,000	1,090,032	0	(4,329)	0	0	7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-GD-3	PACIFIC GAS & EL				1FE	905,520	104.7790	1,047,787	1,000,000	976,521	0	18,722	0	0	4.800	6.933	MS	16,000	48,000	10/09/2008	03/01/2014
694308-GE-1	PACIFIC GAS & EL				1FE	7,922,363	128.5210	10,281,696	8,000,000	7,932,324	0	1,490	0	0	6.050	6.121	MS	161,333	484,000	06/22/2004	03/01/2034
694308-GL-5	PACIFIC GAS & EL				1FE	1,635,885	120.6900	1,810,352	1,500,000	1,587,865	0	(15,747)	0	0	5.625	4.290	MM	7,266	84,375	10/15/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				1FE	5,961,900	136.1000	8,166,018	6,000,000	5,973,873	0	3,249	0	0	8.250	8.344	AO	104,500	495,000	11/13/2008	10/15/2018
695459-AD-9	PAETEC HOLDING CORP			1	3FE	603,747	107.2500	640,283	597,000	600,805	0	(1,313)	0	0	8.875	8.586	JD	52,984	147	07/26/2010	06/30/2017
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,103,060	143.3330	1,433,334	1,000,000	1,086,401	0	(3,055)	0	0	7.000	6.149	MS	23,333	70,000	08/01/2006	03/01/2029
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,692,645	104.1930	4,688,699	4,500,000	4,553,876	0	(46,689)	0	0	4.375	3.277	FA	74,375	196,875	12/03/2009	02/15/2014
713448-BR-8	PEPSICO INC				1FE	112,142	107.0630	117,769	110,000	111,970	0	(171)	0	0	3.125	2.868	MM	573	3,438	03/15/2012	11/01/2020
713448-BR-8	PEPSICO INC				1FE	907,328	107.0630	952,857	890,000	905,942</											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	2,022,541		130,6210	2,000,000	2,020,833	.0	(363)	.0	.0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	903,000		103,3750	903,000	903,000	.0	.0	.0	.0	9.000	9.000	AO	20,318	40,409	08/15/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC			1	1FE	240,030		119,8510	250,000	240,636	.0	.149	.0	.0	5.951	6.247	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AH-9	POLYONE CORP			1	4FE	341,000		109,2500	341,000	341,000	.0	.0	.0	.0	7.375	7.375	MS	7,405	25,149	09/13/2010	09/15/2020
73650B-BO-4	PORTLAND GENERAL ELEC			1	1FE	1,998,520		122,7660	2,000,000	1,998,965	.0	.131	.0	.0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PIWR CO			1	1FE	3,933,360		142,3020	4,000,000	3,937,597	.0	.955	.0	.0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
742718-DX-4	PROCTER & GAMBLE CO FRN			1	1FE	3,200,000		99,9490	3,200,000	3,200,000	.0	.0	.0	.0	6.000	6.087	JD	1,801	9,731	02/01/2012	02/06/2014
74340X-AB-7	PROLOGIS TRUST			1	2FE	665,162		100,6240	1,000,000	955,693	.0	199,585	.0	.0	5.500	31.805	MS	18,333	55,000	06/08/2011	03/01/2013
744320-BC-8	PRUDENTIAL FINANCIAL INC			1	2FE	993,560		119,9470	1,000,000	996,350	.0	.620	.0	.0	6.000	6.087	JD	5,000	60,000	11/28/2007	12/01/2017
74438G-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	2,000,000		125,4840	2,000,000	2,000,000	.0	.0	.0	.0	7.245	7.245	JD	5,233	144,900	12/12/2001	12/18/2023
74456Q-AS-5	PUBLIC SVC EL & GAS			1	1FE	2,997,600		119,9870	3,000,000	2,998,621	.0	.218	.0	.0	5.300	5.310	MN	26,500	159,000	04/10/2008	05/01/2018
745332-BW-5	PUGET SOUND ENERGY INC			1	1FE	1,066,350		139,4210	1,000,000	1,061,258	.0	(1,134)	.0	.0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950		125,7400	1,000,000	999,997	.0	.0	.0	.0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AS-0	PULTE HOMES INC			1	3FE	806,570		106,0000	1,000,000	912,725	.0	33,636	.0	.0	5.200	8.078	FA	19,644	52,000	03/23/2005	02/15/2015
747262-AA-1	QVC INC			1	2FE	1,717,899		110,3070	1,748,000	1,725,370	.0	2,472	.0	.0	7.500	7.750	AO	32,775	131,100	09/22/2009	10/01/2019
74836J-AD-5	QUESTAR MARKET RESOURCES			1	3FE	1,708,760		105,3750	2,000,000	1,833,188	.0	37,132	.0	.0	6.050	8.760	MS	40,333	121,000	03/30/2009	09/01/2016
74986B-AK-7	REEEF AMERICA II PRIVATE PLACEMENT			1	1	1,500,000		102,5240	1,500,000	1,500,000	.0	.0	.0	.0	4.180	4.180	MN	10,276	62,700	11/04/2010	11/02/2015
74986B-AL-5	REEEF AMERICA II PRIVATE PLACEMENT			1	1	1,500,000		105,4980	1,500,000	1,500,000	.0	.0	.0	.0	4.850	4.850	MN	11,923	72,750	11/04/2010	11/02/2017
755111-BR-1	RAYTHEON CO			LS	1FE	332,184		114,3460	333,000	332,436	.0	.66	.0	.0	4.400	4.428	FA	5,535	14,652	11/12/2009	02/15/2020
755111-BR-1	RAYTHEON CO			1	1FE	665,366		114,3460	667,000	665,870	.0	.132	.0	.0	4.400	4.428	FA	11,087	29,348	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO			1	1FE	1,828,590		106,2870	2,000,000	1,858,730	.0	15,044	.0	.0	3.125	4.198	AO	13,194	62,500	12/14/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP			1	2FE	3,965,800		114,5010	4,000,000	3,983,632	.0	3,832	.0	.0	5.950	6.075	MS	70,078	238,000	11/09/2007	09/15/2016
759509-AD-4	RELIANCE STEEL & ALUMINUM			1	2FE	3,989,144		113,8540	4,000,000	3,994,693	.0	1,178	.0	.0	6.200	6.239	MN	31,689	248,000	04/02/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC			1	2FE	999,690		109,8960	1,000,000	999,760	.0	.40	.0	.0	3.800	3.805	MN	4,856	38,000	05/02/2011	05/15/2018
771196-AO-5	ROCHE HDGS INC			1	1FE	3,268,100		105,0460	3,292,000	3,285,901	.0	4,953	.0	.0	5.000	5.166	MS	54,867	164,600	02/18/2009	03/01/2014
771196-AS-1	ROCHE HDGS INC			1	1FE	9,447,218		124,3870	9,250,000	9,387,707	.0	(18,909)	.0	.0	6.000	5.704	MS	185,000	555,000	08/05/2009	03/01/2019
771196-AU-6	ROCHE HDGS INC			1	1FE	2,918,340		150,2590	3,000,000	2,921,862	.0	.991	.0	.0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AC-1	ROKIES EXPRESS PIPELINE			1	3FE	1,997,160		104,5000	2,000,000	1,998,280	.0	248	.0	.0	6.850	6.869	JJ	63,172	137,000	06/24/2008	07/15/2018
785583-AF-2	SABINE PASS LNG LP			1	4FE	1,491,429		110,2500	1,393,000	1,484,412	.0	(7,017)	.0	.0	7.500	5.608	MN	8,996	57,731	09/07/2012	11/30/2016
785583-AJ-4	SABINE PASS LNG LP			1	4FE	463,300		101,7500	452,000	463,018	.0	(282)	.0	.0	6.500	5.997	MN	6,121	.0	11/01/2012	11/01/2020
78571C-AA-6	SABRE INC			1	4FE	1,212,155		106,5000	1,181,000	1,210,280	.0	(1,875)	.0	.0	8.500	7.922	MN	12,827	51,866	07/25/2012	05/15/2019
786514-BP-3	SAFEWAY INC			1	2FE	1,998,840		113,5350	2,000,000	1,999,368	.0	.114	.0	.0	6.350	6.358	FA	47,978	127,000	08/13/2007	08/15/2017
790849-AE-3	ST JUDE MEDICAL			1	1FE	1,012,890		104,7200	1,000,000	1,004,310	.0	(2,682)	.0	.0	3.750	3.460	JJ	17,292	37,500	08/27/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL			1	1FE	2,982,490		113,8450	3,000,000	2,987,525	.0	.176	.0	.0	4.875	4.950	JJ	67,438	146,250	07/28/2009	07/15/2019
80007P-AL-3	SANDRIDGE ENERGY INC			1	4FE	2,300,020		109,5000	2,240,000	2,295,644	.0	(4,376)	.0	.0	8.750	8.138	JJ	90,378	98,000	06/21/2012	01/15/2020
80808F-AE-2	SCHREIBER FOODS SERIES B			1	2	1,000,000		101,6500	1,000,000	1,000,000	.0	.0	.0	.0	3.570	3.570	MN	5,058	35,700	11/10/2010	11/10/2017
816851-AJ-8	SEMPRA ENERGY			1	2FE	983,090		122,6360	1,000,000	989,453	.0	1,571	.0	.0	6.150	6.382	JD	2,733	61,500	07/23/2008	06/15/2018
816851-AN-9	SEMPRA ENERGY			1	2FE	4,988,900		117,2060	5,000,000	4,994,124	.0	1,490	.0	.0	6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
81760N-AN-9	SERVICEMASTER COMPANY			1	4FE	274,268		104,2500	271,000	274,012	.0	(256)	.0	.0	8.000	7.732	FA	8,190	10,960	06/01/2012	02/15/2020
826338-AA-3	SERRA LAND CO			1	1FE	7,050,000		100,0000	7,050,000	7,050,000	.0	.0	.0	.0	0.260	0.368	MN	1,477	18,477	01/14/2011	03/01/2048
828783-AT-7	SIMON DEBARTOLO GROUP LP			1	1FE	4,217,534		125,3650	4,300,000	4,259,121	.0	5,853	.0	.0	7.375	7.591	JD	14,084	317,125	08/29/2003	06/15/2018
828807-BV-8	SIMON PROPERTY GROUP INC			1	1FE	1,938,620		118,3640	2,000,000	1,988,204	.0	6,485	.0	.0	5.875	6.315	MS	39,167	117,500	11/13/2007	03/01/2017
828807-CD-7	SIMON PROPERTY GROUP INC			1	1FE	1,104,660		119,9010	1,000,000	1,090,431	.0	(11,227)	.0	.0	5.650	4.119	FA	23,542	56,500	09/16/2011	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP INC			LS	1FE	2,723,963		112,3480	2,630,000	2,712,713	.0	(8,809)	.0	.0	4.375	3.910	MS	38,354	115,063	09/09/2011	03/01/2021
828807-CF-2	SIMON PROPERTY GROUP INC			1	1FE	383,287		112,3480	370,000	381,696	.0	(1,246)	.0	.0	4.375	3.907	MS	5,396	16,188	09/09/2011	03/01/2021
829259-AH-3	SINCLAIR TELEVISION			1	4FE	860,000		106,1250	860,000	860,000	.0	.0	.0	.0	6.125	6.125	AO	11,559	.0	09/27/2012	10/01/2022
832248-AV-0	SMITHFIELD FOODS INC			1	4FE	736,263		110,5000	703,000	735,456	.0	(807)	.0	.0	6.625	5.864	FA	19,406	.0	09/26/2012	08/15/2022
837004-CB-4	SOUTH CAROLINA ELE & GAS			LS	1FE	3,691,416		129,5380	3,695,000	3,691,672	.0	.56	.0	.0	6.050	6.057	JJ	103,080	223,548	01/07/2008	01/15/2038
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1FE	304,704		129,5380	305,000	304,725	.0	.5	.0	.0	6.050	6.057	JJ	8,509	18,453	01/07/2008	01/15/2038
84265V-AA-3	SOUTHERN COPPER CORP			1	2FE																

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	N A I C D e s .	A c t u a l C o s t	R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e)	C u r r e n t Y e a r ' s (A m o r t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r ' s T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
86765B-AF-6	SUNOCO LOGISTICS PARTNER				2FE	999,950	107.4010	1,074,007	1,000,000	999,975	0	20	0	0	8.750	8.752	FA	33,056	87,500	02/03/2009	02/15/2014
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	996,720	112.0980	1,120,975	1,000,000	0	280	0	0	0	5.500	5.543	FA	20,778	55,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	999,480	108.8250	1,088,250	1,000,000	999,554	0	44	0	0	4.650	4.656	FA	17,567	48,179	07/28/2011	02/15/2022
86787G-AD-4	SUNTRUST BANK ATLANTA				2FE	1,006,170	109.6090	1,096,087	1,000,000	1,002,564	0	(557)	0	0	5.200	5.129	JJ	23,689	52,000	01/11/2005	01/17/2017
87311X-AB-4	TII TELECOM HOLDINGS INC				3FE	60,575	109.5000	66,795	61,000	60,688	0	47	0	0	8.000	8.123	MS	1,627	4,880	08/04/2010	03/01/2018
87612E-AN-6	TARGET CORP	LS			1FE	276,417	117.9370	319,609	271,000	273,915	0	(728)	0	0	5.875	5.536	JJ	7,341	15,921	04/17/2009	07/15/2016
87612E-AN-6	TARGET CORP				1FE	3,803,543	117.9370	4,397,871	3,729,000	3,769,107	0	(10,013)	0	0	5.875	5.536	JJ	101,020	219,079	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	948,480	117.6750	1,176,745	1,000,000	973,538	0	5,194	0	0	5.375	6.079	MM	8,958	53,750	07/09/2007	05/01/2017
87612E-AS-5	TARGET CORP				1FE	2,022,000	122.9150	2,458,294	2,000,000	2,013,361	0	(2,221)	0	0	6.000	5.845	JJ	55,333	120,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	3,046,920	146.4900	4,394,685	3,000,000	3,044,142	0	(651)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	978,590	102.3990	1,023,989	1,000,000	978,784	0	194	0	0	4.000	4.125	JJ	20,556	0	06/21/2012	07/01/2042
88160Q-AB-9	TESORO LOGISTICS LP/CORP				4FE	370,000	103.7500	383,875	370,000	370,000	0	0	0	0	5.875	5.875	AO	6,461	0	09/07/2012	10/01/2020
882491-AQ-6	TEXAS INDUSTRIES INC				5FE	1,113,145	107.2500	1,191,548	1,111,000	1,112,740	0	(229)	0	0	9.250	9.214	FA	38,823	102,768	01/28/2011	08/15/2020
88732J-AK-4	TIME WARNER CABLE INC				2FE	997,880	102.7450	1,027,449	1,000,000	999,763	0	453	0	0	6.200	6.249	JJ	31,000	62,000	06/16/2008	07/01/2013
88732J-AL-2	TIME WARNER CABLE INC	LS			2FE	188,843	124.8710	236,006	189,000	188,906	0	14	0	0	6.750	6.761	JJ	6,379	12,758	06/16/2008	07/01/2018
88732J-AL-2	TIME WARNER CABLE INC				2FE	810,327	124.8710	1,012,704	811,000	810,586	0	59	0	0	6.750	6.761	JJ	27,371	54,743	06/16/2008	07/01/2018
88732J-BB-3	TIME WARNER CABLE INC				2FE	1,964,320	110.9480	2,218,966	2,000,000	1,964,905	0	470	0	0	5.500	5.624	MS	36,667	106,639	09/07/2011	09/01/2041
88732J-BD-9	TIME WARNER CABLE INC				2FE	994,390	97.2270	972,266	1,000,000	994,455	0	65	0	0	4.500	4.534	MS	17,625	0	08/07/2012	09/15/2042
889175-BD-6	TOLEDO EDISON COMPANY	LS			2FE	961,859	124.3820	1,221,434	982,000	963,419	0	316	0	0	6.150	6.303	MM	7,717	60,393	05/16/2007	05/15/2037
889175-BD-6	TOLEDO EDISON COMPANY				2FE	17,631	124.3820	22,389	18,000	17,659	0	6	0	0	6.150	6.303	MM	141	1,107	05/16/2007	05/15/2037
890027-AA-3	Tomkins LLC				4FE	186,344	112.0000	206,080	184,000	185,944	0	(376)	0	0	9.000	8.668	AO	4,232	16,603	11/23/2011	10/01/2018
89170N-AA-4	TOWER AUTO HLDGS				4FE	911,192	109.5000	925,275	845,000	892,746	0	(10,952)	0	0	10.625	8.755	MS	29,927	89,781	05/04/2011	09/01/2017
89233P-AB-9	TOYOTA MOTOR CREDIT CORP				1FE	4,744,110	106.0330	5,036,577	4,750,000	4,746,983	0	1,160	0	0	3.200	3.227	JD	5,911	152,000	06/14/2010	06/17/2015
89233P-SS-1	TOYOTA MOTOR CREDIT CORP				1FE	4,991,750	103.3940	5,169,700	5,000,000	4,993,284	0	1,534	0	0	2.050	2.085	JJ	48,118	51,250	01/09/2012	01/12/2017
89233P-SW-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT				1FE	3,000,000	100.0310	3,000,927	3,000,000	3,000,000	0	0	0	0	0.514	0.621	JAJO	2,957	15,900	01/18/2012	01/24/2013
893647-AP-2	TRANSIGM INC				4FE	1,500,000	110.6250	1,659,375	1,500,000	1,500,000	0	0	0	0	7.750	7.750	JD	5,167	116,250	09/21/2011	12/15/2018
89417E-AG-4	TRAVELERS COS INC	LS			1FE	1,396,383	112.8510	1,569,760	1,391,000	1,395,384	0	(471)	0	0	3.900	3.853	MM	9,042	54,249	10/27/2010	11/01/2020
89417E-AG-4	TRAVELERS COS INC				1FE	611,357	112.8510	687,264	609,000	610,919	0	(206)	0	0	3.900	3.853	MM	3,959	23,751	10/27/2010	11/01/2020
901109-AB-4	TUTOR PERINI CORP				4FE	1,354,171	103.2500	1,388,713	1,345,000	1,351,548	0	(2,286)	0	0	7.625	7.445	MM	17,093	102,556	06/16/2011	11/01/2018
90321N-AA-0	UR FINANCING ESCROW CORP				3FE	55,000	107.7500	59,263	55,000	55,000	0	0	0	0	5.750	5.750	JJ	1,458	1,107	02/24/2012	07/15/2018
90321N-AB-8	UR FINANCING ESCROW CORP				4FE	268,830	109.7500	286,448	261,000	267,943	0	(887)	0	0	7.375	6.776	MM	2,460	13,153	02/24/2012	05/15/2020
90321N-AC-6	UR FINANCING ESCROW CORP				4FE	383,640	111.7500	420,180	376,000	383,028	0	(612)	0	0	7.625	7.289	AO	6,053	17,202	02/24/2012	04/15/2022
90333L-AE-2	US CONCRETE INC				5	65,000	125.0000	81,250	65,000	65,000	0	0	0	0	9.500	9.586	MJSD	515	6,175	08/26/2010	08/31/2015
904851-AA-0	UNIONBANCA CORPORATION	LS			1FE	100,633	103.9400	104,979	101,000	100,956	0	43	0	0	5.250	5.297	JD	221	5,303	12/03/2003	12/16/2013
904851-AA-0	UNIONBANCA CORPORATION				1FE	895,737	103.9400	934,417	899,000	898,611	0	386	0	0	5.250	5.297	JD	47,198	47,198	12/03/2003	12/16/2013
907818-CW-6	UNION PACIFIC CORP				2FE	1,063,290	117.3060	1,173,062	1,000,000	1,041,298	0	(8,434)	0	0	5.650	4.588	MM	9,417	56,500	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				2FE	3,559,825	121.3150	4,246,025	3,500,000	3,543,334	0	(6,616)	0	0	5.700	5.437	FA	75,367	199,500	03/03/2010	08/15/2018
91019P-CJ-9	UNITED DOMINION REALTY				2FE	939,560	104.0890	1,040,894	1,000,000	988,355	0	10,630	0	0	5.130	6.317	AO	10,830	51,300	10/11/2007	01/15/2014
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	121.5290	2,430,580	2,000,000	1,999,049	0	126	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	3,943,510	115.6700	4,626,796	4,000,000	3,945,389	0	894	0	0	4.875	4.966	MM	24,917	195,000	11/08/2010	11/15/2040
91159H-GX-2	US BANCORP				1FE	4,995,100	104.5110	5,225,570	5,000,000	4,987,405	0	966	0	0	2.450	2.471	JJ	52,403	122,500	07/22/2010	07/27/2015
913017-BM-0	UNITED TECHNOLOGIES	LS			1FE	211,335	118.8190	243,578	205,000	208,967	0	(691)	0	0	5.375	4.930	JD	490	11,019	04/24/2009	12/15/2017
913017-BM-0	UNITED TECHNOLOGIES				1FE	819,566	118.8190	944,608	795,000	810,384	0	(2,679)	0	0	5.375	4.930	JD	1,899	42,731	04/24/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES				1FE	1,994,140	132.7690	2,655,386	2,000,000	1,994,870	0	82	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	4,995,450	121.6750	6,083,725	5,000,000	4,997,400	0	422	0	0	6.000	6.012	FA	113,333	300,000	02/04/2008	02/15/2018
91324P-BM-3	UNITEDHEALTH GROUP INC				1FE	1,075,180	110.7120	1,107,119	1,000,000	1,069,470	0	(5,710)	0	0	3.875	2.845	AO	8,181	19,375	04/17/2012	10/15/2020
91324P-BT-8	UNITEDHEALTH GROUP INC				1FE	994,530	106.4260	1,064,256	1,000,000	995,068	0	474	0	0	3.375	3.440	MM	4,313	34,219	11/07/2011	11/15/2021
91359P-AE-0	UNIVERSAL HOSPITAL SERV																				

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	N A I C D e s .	A c t u a l C o s t	R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e)	C u r r e n t Y e a r ' s (A m o r t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r ' s T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
925524-BB-5	CBS CORP				2FE	965,640	115.8990	1,158,988	1,000,000	983,192	0	4,359	0	0	6.250	6.823	AO	10,590	62,500	07/07/2008	04/30/2016
92552V-AF-7	VIASAT INC			1	4FE	843,000	104.5000	880,935	843,000	843,000	0	0	0	0	6.875	6.875	JD	2,576	28,978	08/27/2012	06/15/2020
92552V-AG-5	VIASAT INC			1	4FE	1,335,150	104.5000	1,348,050	1,290,000	1,333,527	0	1,623	0	0	6.875	6.138	JD	3,942	44,344	09/27/2012	06/15/2020
92553P-AC-6	VIACOM INC-CLASS B				2FE	1,168,020	135.3460	1,353,461	1,000,000	1,164,050	0	(3,047)	0	0	6.750	5.526	AO	16,125	67,500	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	2,038,760	119.4360	2,388,726	2,000,000	2,028,401	0	(3,437)	0	0	5.625	5.370	MS	33,125	112,500	09/24/2009	09/15/2019
927804-EZ-3	VIRGINIA ELECTRIC & POWER				1FE	3,340,500	113.5190	3,783,588	3,333,000	3,340,692	0	(3,927)	0	0	5.400	5.284	JJ	82,992	179,982	10/06/2009	01/15/2016
927804-FC-3	VIRGINIA ELECTRIC & POWER				1FE	4,018,090	122.1340	4,885,356	4,000,000	4,011,245	0	(3,001)	0	0	5.950	5.862	MS	70,078	238,000	08/07/2009	09/15/2017
92839U-AF-4	VISTEON CORP	LS		1	4FE	1,350,000	106.5000	1,437,750	1,350,000	1,350,000	0	0	0	0	6.750	6.750	AO	19,238	91,125	01/27/2012	04/15/2019
92839U-AF-4	VISTEON CORP			1	4FE	591,000	106.5000	629,415	591,000	591,000	0	0	0	0	6.750	6.750	AO	8,422	39,893	01/27/2012	04/15/2019
92928Q-AB-4	WEA FINANCE LLC			1	1FE	3,164,700	111.8610	3,355,842	3,000,000	3,150,694	0	(14,006)	0	0	4.625	3.897	MN	19,656	138,750	01/31/2012	05/10/2021
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	3,394,260	133.3560	4,000,674	3,000,000	3,297,129	0	(13,819)	0	0	7.100	6.022	FA	88,750	213,000	03/16/2004	08/01/2026
92933W-AB-4	WEA FINANCE/IT FIN AUST				1FE	1,486,838	123.7870	1,547,340	1,250,000	1,462,131	0	(24,707)	0	0	6.750	3.841	MS	27,891	84,375	02/02/2012	09/02/2019
92976G-AH-4	WACHOVIA BANK NA				1FE	2,211,170	119.8760	2,397,526	2,000,000	2,148,277	0	(26,822)	0	0	6.000	4.297	MN	15,333	120,000	07/27/2010	11/15/2017
931142-CZ-4	WAL-MART STORES				1FE	6,973,330	108.7700	7,613,865	7,000,000	6,978,475	0	2,383	0	0	3.250	3.295	AO	41,708	227,500	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	6,971,860	120.6220	8,443,526	7,000,000	6,983,382	0	2,636	0	0	6.100	6.154	MS	125,728	427,000	03/03/2008	03/15/2018
95235L-AK-6	WEST CORP LOAN				4FE	1,042,133	101.7500	1,068,375	1,050,000	1,042,496	0	363	0	0	0.209	0.350	MJSD	104	13,715	08/10/2012	06/30/2018
969457-BD-1	WILLIAMS COS INC				2FE	2,985,720	127.3270	3,819,819	3,000,000	2,988,053	0	284	0	0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646	115.0970	575,485	500,000	499,770	0	26	0	0	5.250	5.258	MS	7,729	26,250	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP				3FE	1,733,558	112.5000	1,823,625	1,621,000	1,709,647	0	(15,134)	0	0	7.875	6.536	MN	21,276	127,654	11/21/2011	11/01/2017
97381W-AU-8	WINDSTREAM CORP			1	3FE	1,459,000	105.2500	1,535,598	1,459,000	1,459,000	0	0	0	0	7.500	7.500	AO	27,356	109,425	05/17/2011	04/01/2023
976656-BP-2	WISC ELEC POWER				1FE	4,225,750	125.9890	6,299,465	5,000,000	4,300,775	0	19,774	0	0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
976656-CE-6	WISC ELEC POWER			1	1FE	3,984,080	97.4510	3,898,048	4,000,000	3,984,095	0	15	0	0	3.650	3.672	JD	8,111	0	12/05/2012	12/15/2042
98310W-AD-0	WYNDHAM WORLDWIDE				2FE	2,395,025	111.2610	2,781,523	2,500,000	2,466,050	0	22,518	0	0	9.875	11.000	MN	41,146	246,875	05/13/2009	05/01/2014
98385X-AD-8	XTO ENERGY INC				1FE	4,921,900	104.8440	5,242,220	5,000,000	4,984,041	0	13,975	0	0	4.900	5.207	FA	102,083	245,000	02/05/2008	02/01/2014
98385X-AP-1	XTO ENERGY INC				1FE	995,390	122.7140	1,227,136	1,000,000	997,160	0	435	0	0	5.500	5.561	JD	2,444	55,000	04/15/2008	06/15/2018
99284F-AX-5	VITOL FINANCE PP	E			2	2,000,000	104.7370	2,094,749	2,000,000	2,000,000	0	0	0	0	5.010	5.010	JJ	42,585	100,200	07/22/2011	07/30/2018
012873-AK-1	ALBERTA ENERGY	A			2FE	4,136,640	129.5700	5,182,816	4,000,000	4,119,835	0	(3,328)	0	0	7.375	7.076	MN	49,167	299,000	11/09/2006	11/01/2031
03746A-AC-4	APACHE FINANCE CANADA	A			1FE	2,720,600	108.0350	3,241,044	3,000,000	2,910,315	0	34,365	0	0	4.375	5.742	MN	13,250	131,250	08/10/2006	05/15/2015
06417E-6E-8	BNS CO	A			1FE	2,800,000	100.0000	2,800,000	2,800,000	2,800,000	0	0	0	0	0.330	0.470	FMAN	1,703	4,172	07/17/2012	08/15/2013
067901-AL-2	BARRICK GOLD CORP	A			2FE	999,439	105.7370	1,057,372	1,000,000	999,505	0	66	0	0	3.850	3.856	AO	9,625	19,036	06/14/2012	04/01/2022
136375-BM-3	CANADIAN NATL RAILWAYS	A			1FE	2,765,580	115.8590	3,475,782	3,000,000	2,878,300	0	30,440	0	0	5.800	7.160	JD	14,500	174,000	11/17/2008	06/01/2016
136375-BP-6	CANADIAN NATL RAILWAYS	A			1FE	1,039,320	120.4760	1,204,758	1,000,000	1,022,226	0	(3,900)	0	0	5.850	5.326	MN	7,475	58,500	02/01/2008	11/15/2017
136375-BT-8	CANADIAN NATL RAILWAYS	A			1FE	2,238,120	120.6200	2,412,396	2,000,000	2,192,845	0	(27,289)	0	0	5.550	3.782	MS	37,000	111,000	04/19/2011	03/01/2019
136385-AL-5	CANADIAN NATL RESOURCES	A			2FE	4,232,000	128.4850	5,139,396	4,000,000	4,227,204	0	(4,212)	0	0	6.250	5.810	MS	73,611	250,000	08/29/2011	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES	A			2FE	5,057,550	120.3800	6,019,010	5,000,000	5,033,525	0	(5,534)	0	0	5.900	5.746	FA	122,917	295,000	01/31/2008	02/01/2018
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A			2FE	3,441,140	120.5990	4,823,960	4,000,000	3,473,317	0	7,530	0	0	5.950	7.081	MN	30,411	238,000	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY	A			2FE	977,140	121.2330	1,212,334	1,000,000	985,679	0	2,142	0	0	6.500	6.823	MN	8,306	65,000	08/07/2008	05/15/2018
146900-AG-0	CASCADES INC	A			3FE	695,208	105.7500	745,538	705,000	697,910	0	1,126	0	0	7.750	8.000	JD	2,428	54,638	06/17/2010	12/15/2017
146900-AL-9	CASCADES INC	A		1	3FE	1,063,713	106.5000	1,145,940	1,076,000	1,066,216	0	997	0	0	7.875	8.047	JJ	39,072	84,735	06/25/2010	01/15/2020
15135U-AH-2	CENOVUS ENERGY INC	A			2FE	2,993,460	103.6410	3,109,215	3,000,000	2,993,572	0	112	0	0	4.450	4.463	MS	49,692	0	08/14/2012	09/15/2042
20825T-AA-5	CONCOPHILIPS CANADA	A			1FE	1,960,560	117.2330	2,344,664	2,000,000	1,978,532	0	4,769	0	0	5.625	5.940	AO	23,750	112,500	10/07/2008	10/15/2016
29250N-AA-3	ENBRIDGE INC	A			1FE	950,010	107.9710	1,079,712	1,000,000	981,258	0	7,900	0	0	4.900	5.834	MS	16,333	49,000	08/25/2008	03/01/2015
29250N-AB-1	ENBRIDGE INC	A			1FE	970,990	116.1960	1,161,963	1,000,000	984,169	0	3,181	0	0	5.600	6.028	AO	14,000	56,000	06/06/2008	04/01/2017
29250N-AC-9	ENBRIDGE INC	A			1FE	3,074,140	107.3280	3,219,831	3,000,000	3,019,337	0	(12,457)	0	0	5.800	5.334	JD	7,733	174,000	02/12/2008	06/15/2014
443628-AA-0	HUDBAY MINERALS INC	A		1	4FE	756,000	105.7500	799,470	756,000	756,000	0	0	0	0	9.500	9.500	AO	21,546	0	09/06/2012	10/01/2020
448055-AB-9	HUSKY ENERGY INC	A			2FE	1,055,860	122.2230	1,222,231	1,000,000	1,030,978	0	(3,890)	0	0	6.150	5.572	JD	2,733	61,500	05/05/2005	06/15/2019
65334H-AG-7	NEXEN INC	A			2FE	1,889,980	128.9430	2,578,860	2,000,000	1,897,902	0	1,602	0	0	6.400	6.833	MN	16,356	128,000	06/21/2007	05/15/2037
655422-AU-7	NORANDA INC	A			2FE	914,790	112.2270	1,122,270	1,000,000	958,433	0	7,792	0	0	5.500	6.592	JD	2,444	55,000	04/28/2006	06/15/2017
67000X-AL-0	NOVELIS INC	A		1	4FE	500,000	110.2500	551,250	500,000	500,000	0	0	0	0	8.375	8.375	JD	1,861	41,875	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP	A			2FE	1,997,340	127.4420	2,548,842	2,000,000	1,997,752	0	55	0	0	7.200	7.211	MN	24,000	146,180	10/31/2001	11/01/2031
71644E-AG-7	PETRO-CANADA	A			2FE	2,728,320	122.8420	3,685,260	3,000,000	2,751,122	0	4,733	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
73755L-AE-7	POTASH CORP	A																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87425E-AL-7	TALISMAN ENERGY INC	A			2FE	995,960		1,287,938	1,000,000	997,069	.0		341	.0	7.750	7.809	JD	6,458	77,500	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED	A			2FE	990,830		1,133,594	1,000,000	991,878	.0		160	.0	6.125	6.192	AO	15,313	61,250	01/19/2006	10/01/2035
87971K-AG-2	TEMPEC INDUSTRIES INC	A		1	4FE	2,204,328		2,345,780	2,213,000	2,208,022	.0	1,509	.0	11.250	11.243	JD	11,065	231,579	09/28/2012	12/15/2018	
87971K-AG-2	TEMPEC INDUSTRIES INC	L.S.		1	4FE	99,608		106,000	100,000	99,775	.0	68	.0	11.250	11.243	JD	500	10,465	09/28/2012	12/15/2018	
884903-BB-0	THOMSON CORPORATION	A			1FE	6,197,758		6,908,203	5,530,000	6,086,444	.0	(92,374)	.0	6.500	4.358	JJ	165,746	359,450	06/07/2011	07/15/2018	
891145-LV-4	TORONTO-DOMINION BANK	A			1FE	7,988,720		8,335,376	8,000,000	7,994,029	.0	2,226	.0	2.200	2.230	JJ	74,311	176,000	07/22/2010	07/29/2015	
893526-BY-2	TRANS-CANADA PIPELINES	A			1FE	5,062,350		6,364,700	5,000,000	5,042,507	.0	(5,550)	.0	7.125	6.949	JJ	164,271	356,250	01/13/2009	01/15/2019	
893526-DG-5	TRANS-CANADA PIPELINES	A			1FE	1,925,320		2,167,266	2,000,000	1,977,187	.0	10,306	.0	4.875	5.474	JJ	44,958	97,500	04/25/2007	01/15/2015	
89352H-AF-6	TRANS-CANADA PIPELINES	A			1FE	3,398,570		3,776,637	3,000,000	3,282,279	.0	(43,110)	.0	6.500	4.582	FA	73,667	195,000	03/11/2010	08/15/2018	
895945-B*-3	TRICAN WELLS SVCS PP	L			2	1,000,000		1,056,351	1,000,000	1,000,000	.0	0	.0	5.290	5.290	AO	9,258	52,900	04/22/2011	04/28/2018	
92658T-AO-1	VIDEOTRON LTD	A			3FE	339,000		104,8750	339,000	339,000	.0	0	.0	5.000	5.000	JJ	7,816	0	07/20/2012	07/15/2022	
98417E-AC-4	XSTRATA FINANCE CANADA	A			2FE	1,993,740		2,378,968	2,000,000	1,994,100	.0	88	.0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037	
C1467*-AA-5	CSL GROUP INC PP	L			2	1,000,000		1,112,388	1,000,000	1,000,000	.0	0	.0	5.440	5.440	MS	16,018	54,400	01/31/2011	03/15/2021	
012605-AA-9	ALBEA BEAUTY HOLDINGS SA	F		1	4FE	198,000		208,890	198,000	198,000	.0	0	.0	8.375	8.375	MN	2,810	0	10/17/2012	11/01/2019	
02364W-AV-7	AMERICA MOVL SA de CV	F			1FE	1,987,538		2,324,932	2,000,000	1,990,120	.0	1,103	.0	5.000	5.082	MS	25,278	100,000	08/31/2010	03/30/2020	
03938L-AP-9	ARCELORMITTAL	F			3FE	580,041		561,879	599,000	580,065	.0	24	.0	7.500	7.781	AO	24	9,484	12/17/2012	10/15/2039	
03938L-AQ-7	ARCELORMITTAL	L.S.			3FE	575,580		562,650	562,000	575,513	.0	(67)	.0	5.750	5.360	FA	13,106	0	12/05/2012	08/05/2020	
046353-AA-6	ASTRAZENECA PLC	F			1FE	1,069,070		1,068,609	1,000,000	1,020,942	.0	(14,121)	.0	5.400	3.866	JD	4,500	54,000	05/29/2009	06/01/2014	
05541V-AA-4	BG ENERGY CAPITAL PLC	F			1FE	6,232,779		6,660,076	6,050,000	6,212,518	.0	(17,767)	.0	4.000	3.603	JD	14,789	242,000	11/16/2011	12/09/2020	
05541V-AE-6	BG ENERGY CAPITAL PLC	F			1FE	5,219,400		5,505,090	5,000,000	5,203,196	.0	(16,487)	.0	4.000	3.452	AO	42,222	201,667	02/24/2012	10/15/2021	
055451-AG-3	BHP FINANCE USA	F			1FE	2,989,980		3,186,567	3,000,000	2,997,253	.0	2,068	.0	5.000	5.577	AO	41,250	165,000	03/18/2009	04/01/2014	
055451-AQ-1	BHP FINANCE USA	F			1FE	5,943,840		6,257,676	6,000,000	5,948,011	.0	4,171	.0	2.875	2.984	FA	60,854	86,250	02/21/2012	02/24/2022	
055650-BJ-6	BP CAPITAL MARKETS	F			1FE	2,991,960		3,475,830	3,000,000	2,994,585	.0	735	.0	4.750	4.784	MS	43,938	142,500	03/05/2009	03/10/2019	
055650-BL-1	BP CAPITAL MARKETS	F			1FE	990,940		1,040,923	1,000,000	997,351	.0	1,874	.0	3.625	3.828	MN	5,337	36,250	05/29/2009	05/08/2014	
06849A-AB-5	BARRICK INTL BK CORP	F			2FE	1,972,336		2,350,320	2,000,000	1,973,821	.0	456	.0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036	
09511*-AE-6	BORAL USA	R			2	1,040,240		1,023,877	1,000,000	1,021,905	.0	(8,641)	.0	5.420	4.430	MN	7,829	54,200	10/27/2010	05/09/2015	
111013-AH-1	BRITISH SKY BROADCASTING	F			2FE	4,991,700		6,956,905	5,000,000	4,994,047	.0	728	.0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018	
111021-AE-1	BRITISH TELECOM PLC	F			2FE	2,165,540		3,171,056	2,000,000	2,158,099	.0	(3,558)	.0	9.625	8.504	JD	8,556	192,500	06/08/2001	12/15/2030	
11778B-AA-0	BSKYB FINANCE UK	F			2FE	990,540		1,119,342	1,000,000	996,798	.0	1,031	.0	5.625	5.751	AO	11,875	56,250	10/13/2005	10/15/2015	
11778B-AB-8	BSKYB FINANCE UK	F			2FE	1,968,660		2,561,838	2,000,000	1,971,733	.0	522	.0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035	
12615T-AB-4	CNOOC FINANCE	F			1FE	4,460,810		5,829,035	5,000,000	4,523,144	.0	11,185	.0	5.500	6.339	MN	30,556	275,000	10/20/2006	05/21/2033	
12621V-AA-3	CNOOC FIN 2011	F			1FE	4,162,400		4,361,692	4,000,000	4,152,820	.0	(9,580)	.0	4.250	3.698	JJ	73,194	85,000	05/18/2012	01/26/2021	
12623U-AA-3	CNOOC FIN 2012	F			1FE	2,996,550		3,184,533	3,000,000	2,996,740	.0	190	.0	3.875	3.889	MN	19,052	58,125	04/26/2012	05/02/2022	
128690-AA-2	CALOPAR SA	F		1	4FE	209,729		219,300	215,000	210,329	.0	644	.0	6.875	7.349	MN	2,464	14,781	12/07/2011	05/01/2018	
14214X-BB-8	CARILLION PLC PRIVATE PLACEMENT	F			2Z	1,000,000		99,9530	1,000,000	1,000,000	.0	0	.0	3.850	3.850	MN	3,636	0	11/02/2012	11/27/2017	
21987B-AQ-1	CODELCO INC	F			1FE	4,933,150		5,049,695	5,000,000	4,935,764	.0	2,614	.0	3.000	3.157	JJ	68,333	0	07/10/2012	07/17/2022	
22546Q-AC-1	CREDIT SUISS NEW YORK	F			1FE	1,088,280		1,185,687	1,000,000	1,067,724	.0	(8,738)	.0	5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019	
24023C-AB-2	DBS BANK LTD/SINGAPORE	F			1FE	4,999,300		5,186,085	5,000,000	4,999,412	.0	112	.0	2.350	2.353	FA	40,146	58,750	02/21/2012	02/28/2017	
24820R-AG-3	STATOIL	F			1FE	2,096,207		2,733,602	2,025,000	2,087,344	.0	(2,253)	.0	6.500	6.193	JD	19,969	131,625	09/05/2008	12/01/2028	
25156P-AC-7	DEUTSCHE TELEKOM	F			2FE	4,088,550		5,981,024	4,000,000	4,187,109	.0	(4,707)	.0	8.750	8.240	JD	15,556	350,000	09/20/2001	06/15/2030	
25156P-AH-6	DEUTSCHE TELEKOM	F			2FE	6,896,580		7,973,994	7,000,000	6,960,438	.0	10,691	.0	5.750	5.944	MS	109,569	402,500	03/05/2008	03/23/2016	
25244S-AC-5	DIAGEO FINANCE BV	F			1FE	997,850		1,122,389	1,000,000	999,275	.0	232	.0	5.300	5.328	AO	9,275	53,000	10/25/2005	10/28/2015	
262049-AA-7	DRILL RIGS HLDS INC	F		1	4FE	574,349		571,130	574,000	574,315	.0	(34)	.0	6.500	6.469	AO	10,468	0	09/19/2012	10/01/2017	
268317-AB-0	ELECTRICITE DE FRANCE	F			1FE	6,096,300		7,339,782	6,000,000	6,067,063	.0	(9,326)	.0	6.500	6.269	JJ	167,917	390,000	08/07/2009	01/26/2019	
268317-AC-8	ELECTRICITE DE FRANCE	F			1FE	985,510		1,333,647	1,000,000	986,157	.0	182	.0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039	
26835P-AB-6	EDP FINANCE BV	F			3FE	1,997,080		2,096,976	2,000,000	1,998,699	.0	213	.0	6.000	6.015	FA	49,667	120,000	10/26/2007	02/02/2018	
26835P-AC-4	EDP FINANCE BV	F			3FE	13,201,000		13,870,990	14,000,000	13,317,192	.0	74,481	.0	4.900	5.743	AO	171,500	686,000	07/14/2011	10/01/2019	
268789-AA-2	E.ON INTL FINANCE BV	F			1FE	978,800		1,213,240	1,000,000	986,305	.0	2,116	.0	5.800	6.105	AO	9,828	58,000	03/06/2009	04/30/2018	
29268B-AB-7	ENEL FINANCE	F			2FE	1,996,220		2,222,654	2,000,000	1,997,916	.0	370	.0	6.250	6.276	MS	36,806	125,000	09/13/2007	09/15/2017	
29268B-AC-5	ENEL FINANCE	F			2FE	2,037,170		2,084,182	2,000,000	2,034,660	.0	(559)	.0	6.800	6.655	MS	40,044	136,000	10/16/2007	09/15/2037	
29268B-AE-1	ENEL FINANCE	F			2FE	3,982,400		4,224,072	4,000,000	3,987,142	.0	1,551	.0								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377373-AD-7	GLAXOSMITHKLINE CAP PLC	F			1FE	2,979,600	103.7460	3,112,380	3,000,000	2,980,744	0	1,144	0	0	2.850	2.929	MN	12,588	42,513	05/02/2012	05/08/2022
40420X-AA-3	HKCG FINANCE LTD	F			1FE	4,965,950	120.8900	6,044,520	5,000,000	4,978,370	0	3,129	0	0	6.250	6.343	FA	125,000	312,500	07/31/2008	08/07/2018
44328M-AC-8	HSBC BANK PLC	F			1FE	994,010	111.1930	1,111,933	1,000,000	995,222	0	523	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL	F			1FE	5,686,650	144.1370	7,206,845	5,000,000	5,617,053	0	(13,965)	0	0	7.450	6.371	MN	38,285	372,500	07/27/2007	11/24/2033
45074G-AA-8	IBERDROLA FIN	F			2FE	8,051,000	102.7140	8,217,096	8,000,000	8,019,159	0	(10,830)	0	0	3.800	3.653	MS	92,889	304,000	11/25/2009	09/11/2014
45824T-AC-9	INTELSAT JACKSON HLDG	F	1		4FE	98,053	108.7500	98,963	91,000	97,815	0	(237)	0	0	7.250	5.534	AO	1,393	0	10/15/2012	10/15/2020
45824T-AK-1	INTELSAT JACKSON HLDG	F	1		4FE	206,853	108.5000	206,150	190,000	205,977	0	(875)	0	0	7.250	5.196	AO	2,908	6,888	09/12/2012	10/15/2020
45903P-AA-5	INTL AUTOMOTIVE COMPONEN	F	1		5FE	150,000	92.7500	139,125	150,000	150,000	0	0	0	9.125	9.125	JD	1,141	13,688	05/26/2011	06/01/2018	
500472-AB-1	PHILIPS ELECTRONICS NV	F			1FE	2,964,150	120.4390	3,613,164	3,000,000	2,978,806	0	3,396	0	0	5.750	5.910	MS	52,708	172,500	03/05/2008	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER	F			1FE	1,069,280	137.1540	1,371,539	1,000,000	1,055,996	0	(2,396)	0	0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
63938N-AB-0	NAVIOS SA LOGIST	F	LS	1	4FE	446,723	98.1250	435,675	444,000	446,390	0	(333)	0	0	9.250	9.095	AO	8,670	41,070	03/26/2012	04/15/2019
65504L-AB-3	NOBLE HOLDING INTL LTD	F			2FE	1,000,000	105.3700	1,053,697	1,000,000	1,000,000	0	0	0	0	3.450	3.450	FA	14,375	34,500	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD	F			2FE	3,196,040	112.3730	3,371,181	3,000,000	3,157,721	0	(17,746)	0	0	4.900	4.078	FA	61,250	147,000	10/08/2010	08/01/2020
656531-AJ-9	STATOIL ASA	F			1FE	1,048,040	142.3030	1,423,025	1,000,000	1,042,619	0	(1,446)	0	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	F			1FE	3,016,060	119.4280	3,582,837	3,000,000	3,011,877	0	(1,660)	0	0	5.125	5.048	FA	60,219	153,750	02/18/2010	02/10/2019
686194-B*-1	ORIFLAME COSMTCS PP	F			2	1,000,000	102.8890	1,028,888	1,000,000	1,000,000	0	0	0	0	4.740	4.740	JJ	22,120	47,400	06/16/2011	07/13/2018
69367C-AB-1	PTT PUBLIC CO LTD	F	LS		2FE	617,598	116.3470	756,254	650,000	620,939	0	575	0	0	5.875	6.247	FA	15,699	38,188	01/31/2006	08/03/2035
69367C-AB-1	PTT PUBLIC CO LTD	F			2FE	332,553	116.3470	407,214	350,000	334,352	0	310	0	0	5.875	6.247	FA	8,453	20,563	01/31/2006	08/03/2035
75405U-AA-4	RAS LAFFAN LNG III	F			1FE	4,000,000	123.2500	4,930,000	4,000,000	4,000,000	0	0	0	0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
759470-AK-3	RELANCE INDUSTRIES	F			2FE	3,294,750	135.6500	4,069,500	3,000,000	3,294,750	0	0	0	0	10.250	9.331	JJ	141,732	307,500	02/26/1997	01/15/2097
761655-AF-6	REXAM PLC PRIVATE PLACEMENT	F			2Z	2,000,000	100.8120	2,016,236	2,000,000	2,000,000	0	0	0	0	4.150	4.150	JD	2,997	0	12/01/2012	12/18/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC	F	1		4FE	752,000	107.7500	810,280	752,000	752,000	0	0	0	0	6.875	6.875	FA	19,531	27,135	07/25/2012	02/15/2021
767201-AC-0	RIO TINTO FIN USA LTD	F			1FE	1,982,620	124.7640	2,495,288	2,000,000	1,989,114	0	1,580	0	0	6.500	6.619	JJ	59,944	130,000	06/24/2008	07/15/2018
767201-AK-2	RIO TINTO FIN USA LTD	F			1FE	2,035,280	105.9000	2,118,000	2,000,000	2,032,534	0	(2,746)	0	0	3.500	3.263	MN	11,472	70,000	03/19/2012	11/02/2020
780641-AH-9	KONINKLIJKE	F			2FE	3,990,069	131.7130	5,268,520	4,000,000	3,992,189	0	187	0	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-AF-4	SSE PP	F			1	2,000,000	104.7660	2,095,323	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	38,900	04/09/2012	04/16/2022
78572M-AE-5	SABMILLER PLC	F			2FE	867,010	105.1560	1,051,560	1,000,000	968,441	0	27,805	0	0	5.700	8.951	JJ	26,283	57,000	10/29/2008	01/15/2014
80105N-AD-7	SANOFI-AVENTIS	F			1FE	4,974,450	105.2260	5,261,305	5,000,000	4,983,033	0	4,937	0	0	2.625	2.735	MS	33,542	131,250	03/22/2011	03/29/2016
81180U-AD-3	SEAGATE HDD CAYMAN	F	1		3FE	1,826,660	106.3750	1,859,435	1,748,000	1,824,853	0	(1,807)	0	0	6.875	5.902	MN	20,029	0	11/07/2012	05/01/2020
822582-AC-6	SHELL INTERNATIONAL FIN	F			1FE	1,825,960	117.0580	2,341,166	2,000,000	1,800,857	0	19,776	0	0	5.200	6.563	MS	28,600	104,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN	F			1FE	4,008,260	115.7540	4,630,140	4,000,000	4,005,625	0	(726)	0	0	4.300	4.275	MS	47,300	172,000	02/17/2010	09/22/2019
826200-AC-1	SIEMENS FINANCING	F			1FE	1,006,580	115.9190	1,159,190	1,000,000	1,002,999	0	(691)	0	0	5.750	5.661	AO	11,819	57,500	08/29/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING	F			1FE	3,009,330	131.3070	3,939,216	3,000,000	3,007,582	0	(353)	0	0	6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS	F			1FE	2,028,220	145.4410	2,908,816	2,000,000	2,023,867	0	(576)	0	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
853250-AA-6	STANDARD CHARTERED BANK	F			1FE	4,897,760	132.5810	6,629,025	5,000,000	4,913,229	0	1,956	0	0	8.000	8.184	MN	34,444	400,000	09/25/2001	05/30/2031
853250-AB-4	STANDARD CHARTERED BANK	F			1FE	502,920	116.4170	582,085	500,000	501,614	0	(284)	0	0	6.400	6.320	MS	8,444	32,000	09/26/2007	09/26/2017
85771P-AG-7	STATOIL	F			1FE	998,720	99.6420	996,422	1,000,000	998,721	0	1	0	0	2.450	2.464	JJ	2,722	0	12/03/2012	01/17/2023
85771S-AB-2	STATOILHYDRO ASA	F			1HYDRO	993,770	104.1750	1,041,749	1,000,000	998,234	0	1,310	0	0	3.875	4.017	AO	8,181	38,750	06/05/2009	04/15/2014
858577-AP-4	STENA AB	F			4FE	1,078,925	99.7500	1,158,098	1,161,000	1,104,802	0	11,668	0	0	7.000	8.476	JD	6,773	81,270	12/19/2011	12/01/2016
87019E-AL-9	SWEDBANK AB	F			1FE	4,995,750	100.0760	5,003,805	5,000,000	4,999,954	0	1,254	0	0	2.900	2.926	JJ	67,264	145,000	06/17/2009	01/14/2013
87927V-AE-8	TELECOM ITALIA CAPITAL	F			2FE	981,274	102.7500	1,027,500	1,000,000	997,794	0	2,408	0	0	5.250	5.513	MN	6,708	52,500	09/30/2004	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL	F			2FE	2,060,035	100.7500	2,015,000	2,000,000	2,052,142	0	(1,206)	0	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
87938S-AD-4	TELEFONICA EUROPE	F			2FE	7,174,460	118.3750	8,286,250	7,000,000	7,144,639	0	(3,834)	0	0	8.250	8.026	MS	170,442	577,500	12/07/2001	09/15/2030
88157S-AA-2	TESCO PLC	F			1FE	3,964,760	117.8770	4,715,084	4,000,000	3,978,703	0	3,704	0	0	5.500	5.626	MN	28,111	220,000	04/17/2009	11/15/2017
89152U-AD-4	TOTAL CAPITAL SA	F			1FE	1,117,460	115.7290	1,157,286	1,000,000	1,107,531	0	(9,229)	0	0	4.450	2.844	JD	865	44,500	03/15/2012	06/24/2020
913110-AC-9	UNITED UTILITIES PLC	F			2FE	1,755,560	119.0290	2,380,570	2,000,000	1,801,338	0	6,232	0	0	6.875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
913110-AD-7	UNITED UTILITIES PLC	F			2FE	2,699,395	107.1070	3,213,222	3,000,000	2,858,036	0	21,668	0	0	4.550	5.566	JD	4,550	136,500	12/17/2003	06/19/2018
913110-AE-5	UNITED UTILITIES PLC	F			2FE	1,984,420	110.7020	2,21													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
980888-AD-3	WOOLWORTHS LTD	F		1FE	2,050,180	107,9510	2,159,018	2,000,000	2,046,475	0	(3,705)	0	0	4.000	3.652	MS		22,000	40,000	04/04/2012	09/22/2020
980888-AE-1	WOOLWORTHS LTD	F		1FE	4,995,850	104,8460	5,242,320	5,000,000	4,997,205	0	796	0	0	3.150	3.168	AO		157,500	34,563	04/05/2011	04/12/2016
980888-AF-8	WOOLWORTHS LTD	F		1FE	4,986,900	111,7070	5,585,340	5,000,000	4,988,753	0	1,095	0	0	4.550	4.583	AO		49,924	49,924	04/05/2011	04/12/2021
984851-AA-3	YARA INTERNATIONAL ASA	F		2FE	2,000,940	107,4980	2,149,964	2,000,000	2,000,258	0	(122)	0	0	5.250	5.243	JD		4,667	105,000	01/11/2005	12/15/2014
B09098-AB-4	BEFIMMO PP	F		2	1,000,000	102,4900	1,024,900	1,000,000	1,000,000	0	0	0	0	4.830	4.830	MM		4,159	24,150	05/17/2012	05/30/2019
C98248-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B	R		2	1,000,000	107,4310	1,074,308	1,000,000	1,000,000	0	0	0	0	4.860	4.860	MS		13,095	48,600	03/17/2011	03/26/2018
D6574*-AB-5	CLAAS KGAA MBH PP	F		2	2,000,000	103,5580	2,071,169	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA		30,071	0	08/02/2012	08/15/2022
F0868*-AB-1	BARILLA FRANCE PP	F		2	3,000,000	104,3470	3,130,398	3,000,000	3,000,000	0	0	0	0	4.760	4.760	JJ		65,847	142,800	07/01/2011	07/15/2021
F6519*-AF-8	NEOPOST SA PRIVATE PLACEMENT	F		1	1,000,000	102,0070	1,020,070	1,000,000	1,000,000	0	0	0	0	3.890	3.890	JD		1,189	19,450	04/25/2012	06/20/2019
G1257*-AE-1	BOREALIS FUNDING PP	F		2	2,000,000	105,1510	2,103,013	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ		42,370	0	07/05/2012	07/10/2022
G20448-AF-3	COMPASS GROUP PLC PP	F		2	4,000,000	105,3610	4,214,438	4,000,000	4,000,000	0	0	0	0	3.980	3.980	AO		39,800	166,718	09/08/2011	10/01/2021
G21638-AG-3	COOKSON GRP PLC SERIES A	R		2	1,000,000	103,6060	1,036,059	1,000,000	1,000,000	0	0	0	0	4.260	4.258	MS		12,662	44,928	10/20/2010	12/16/2017
G21638-AH-1	COOKSON GRP PLC	R		2	1,000,000	105,9130	1,059,131	1,000,000	1,000,000	0	0	0	0	4.970	4.968	MS		14,772	52,028	10/20/2010	12/16/2020
G3157*-AA-2	EUROPEAN METALS	R	2		1,555,556	99,1560	1,542,420	1,555,556	1,555,556	0	0	0	0	3.870	3.870	JD		2,341	60,200	12/03/2010	12/17/2019
G49398-AD-1	IRISH FOODS SERIES A	R		2	2,000,000	107,9530	2,159,063	2,000,000	2,000,000	0	0	0	0	5.140	5.140	JD		2,284	102,800	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP	R		2	1,000,000	105,5360	1,055,364	1,000,000	1,000,000	0	0	0	0	4.250	4.250	AO		10,271	42,500	04/04/2011	04/04/2018
G71258-AA-4	PIRELLI INT'L PP	F		2Z	1,000,000	99,8650	998,651	1,000,000	1,000,000	0	0	0	0	4.220	4.220	JD		3,048	0	11/26/2012	12/05/2017
G7219*-AB-1	PREMIER OIL PLC PP	F		2	1,000,000	107,1920	1,071,920	1,000,000	1,000,000	0	0	0	0	5.110	5.110	JD		3,123	51,100	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP	F		2	1,000,000	105,3540	1,053,541	1,000,000	1,000,000	0	0	0	0	5.290	5.290	MS		15,576	26,450	03/02/2012	03/15/2022
G78158-AE-1	SAP IRELAND FINL PRIVATE PLACEMENT	F		1Z	1,000,000	99,9070	999,069	1,000,000	1,000,000	0	0	0	0	2.130	2.130	MM		2,722	0	11/02/2012	11/15/2017
G91608-AA-6	UKPNS PP	F		2	2,000,000	108,4800	2,169,592	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JD		4,722	100,000	12/08/2011	12/14/2021
G96058-AD-1	WHITBREAD PRIVATE PLACEMENT	F		2	1,000,000	104,9550	1,049,553	1,000,000	1,000,000	0	0	0	0	3.920	3.920	JJ		16,878	34,844	08/27/2011	01/26/2019
K21628-AA-4	DANISH CROWN PP	F		2	2,000,000	103,6660	2,073,323	2,000,000	2,000,000	0	0	0	0	4.940	4.940	JD		4,940	49,375	06/01/2012	06/13/2022
N33868-AE-9	FUGRO NV PP	F		2	3,000,000	107,7060	3,231,192	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA		45,225	123,863	08/01/2011	08/17/2018
N42818-BS-3	KONINKLIJKE VOPAK NV	F		2Z	3,000,000	98,0410	2,941,226	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD		9,973	0	11/07/2012	06/19/2023
N44458-AB-2	INTECH CAPITAL PP	F		2	2,000,000	108,0780	2,161,563	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD		4,667	105,000	12/02/2011	12/15/2021
N55578-AB-5	MEDIQ NV PP	F		2	2,000,000	100,1380	2,002,752	2,000,000	2,000,000	0	0	0	0	4.570	4.570	AO		18,026	91,400	10/11/2011	10/20/2021
N76608-AM-9	SHV NEDERLAND BV PP	F		2FE	2,000,000	103,7610	2,075,225	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS		22,837	44,200	03/23/2012	03/28/2022
N81468-AB-3	VAN ORD FIN BV SERIES F	R		2	2,500,000	112,8090	2,820,214	2,500,000	2,500,000	0	0	0	0	5.410	5.410	AO		26,674	135,250	04/08/2011	04/20/2021
Q30798-AA-6	DBCT FINANCE PTY	R		2FE	1,000,000	106,8860	1,068,860	1,000,000	1,000,000	0	0	0	0	5.230	5.230	AO		9,153	52,300	03/03/2011	04/28/2020
Q91948-AK-1	TRANSURBAN PP 2006-1 C-2	R		1	4,239,838	117,2890	4,716,865	4,021,582	4,208,156	0	(16,151)	0	0	5.950	5.287	MM		31,240	239,296	11/14/2011	11/14/2021
Q98058-AM-0	ASSA ABLLOY PP	F		1	1,000,000	102,9590	1,029,592	1,000,000	1,000,000	0	0	0	0	3.480	3.481	MM		4,350	9,377	07/31/2012	08/09/2022
Y35338-AC-7	HONG KONG & SHANGHAI BK	F	1		1,058,750	99,0000	1,237,500	1,250,000	1,072,370	0	1,267	0	0	5.000	6.952	MMSD		1,910	63,194	08/08/1996	12/29/2049
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,567,782,810	XXX	1,818,306,304	1,584,531,288	1,585,807,180	0	2,676,126	72,844	0	XXX	XXX	XXX		21,030,213	78,945,646	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4		2		593,872	103,2560	710,966	688,548	616,133	0	(3,783)	0	0	5.500	10.128	MM		3,156	37,870	09/30/2008	05/25/2033
02151F-AF-6	CIWALT 2007-21CB 1A6		2		1,535,242	93,4820	1,579,514	1,689,641	1,527,300	0	(7,826)	0	0	6.000	6.182	MM		8,448	101,933	07/17/2007	09/25/2037
02860T-ER-0	AHM 2005-2 5A1		2		633,500	101,2070	643,057	635,386	632,676	0	(136)	0	0	5.064	5.181	MM		2,681	32,176	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-1R 1A6		2		613,722	55,6700	607,029	731,146	639,054	0	22,759	0	0	1.860	8.201	MM		1,133	54,031	03/20/1997	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1		2		1,290,962	102,4300	1,367,454	1,323,028	1,323,028	0	579	0	0	5.500	6.268	MM		6,268	75,210	12/17/2007	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1		2		807,579	104,6050	851,787	814,290	808,793	0	407	0	0	5.750	5.949	MM		3,902	46,815	01/25/2006	11/25/2035
05948X-T1-1	BOAA 2005-2 1CB4		2		1,406,584	86,1870	1,324,713	1,537,024	1,410,078	0	1,442	0	0	5.500	6.246	MM		7,045	88,709	12/01/2012	03/25/2035
05949A-JT-8	BOAIS 2004-6 1A7		2		943,148	104,4300	1,214,084	1,162,586	1,025,585	0	4,625	0	0	5.500	10.627	MM		5,329	63,942	10/30/2008	07/25/2034
05949C-NH-5	BOAIS 2005-11 1A5		2		831,162	99,7770	847,313	849,208	842,058	0	3,402	0	0	5.750	6.100	MM		4,069	48,929	12/05/2005	12/25/2035
05950N-BU-1	BAFC 2006-5 B1		2		45,265	3,4940	36,361	1,040,554	34,173	36,849	(34,848)	0	0	5.977	55.506	MM		5,183	59,173	11/26/2007	09/25/2036
05951F-AG-9	BAFC 2007-1 1A5		2		652,358	75,0430	558,544	744,297	670,794	352,417	18,436	98,393	0	6.090	6.234	MM		3,777	45,159	02/15/2007	01/25/2037
06606B-AL-4	BANKAMERICA MFRD HSG CONT 1997-1 B1		2		770,400	96,1680	6,173,998	6,420,000	770,400	0	0	0	0	0.000	25.824	MM		0	0	09/22/2006	06/10/2021
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1		2		0	42,3650	2,242,267	5,292,785	0	0	0	0	0	7.430	0.000	MM		0	392,631	05/17/2010	04/15/2028
12543P-AQ-6	CIWHL 2006-21 A15		2		647,298	30,2050	410,898	410,898	410,898	(207,962)	(28,437)	0	0	6							

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	N A I C D e s.	A c t u a l C o s t	R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	U n r e a l i z e d V a l u a t i o n I n c r e a s e / (D e c r e a s e)	C u r r e n t Y e a r ' s (A m o r t i z a t i o n) A c c r e t i o n	C u r r e n t Y e a r ' s O t h e r T h a n T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e C h a n g e i n B o o k / A d j u s t e d C a r r y i n g V a l u e	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e a n d A c c r u e d	A m o u n t R e c e i v e d D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
12668A-NH-5	CWALT 2005-49CB A3			2	1FIM	3,902,111		100,4010	4,235,406	4,219,205		10,087			5.500	6.529	MON	19,335	233,070	01/30/2008	11/25/2035
12668A-NH-1	CWALT 2005-54CB 1N1			2	4FIM	1,231,836		87,2410	1,307,118	1,301,027		(6,091)			5.500	5,010	MON	5,991	72,383	09/07/2005	10/25/2035
12668G-AC-6	CWIL 2006-S9 A3			2	4FIM	869,206		89,5900	1,018,602	999,843		15,069			5.728	10,111	MON	5,427	65,125	12/14/2006	11/25/2035
12668X-AD-7	CWIL 2006-S8 A4			2	2FIM	1,721,246		68,8970	1,713,204	2,486,606		1,222,125			5.650	11,253	MON	11,708	140,493	12/07/2006	03/25/2036
126694-HK-7	CWHL 2005-25 A6			2	1FIM	664,150		95,9810	685,440	714,139		690,162			5.500	6,681	MON	3,273	39,492	03/19/2008	11/25/2035
126694-JK-7	CWHL 2005-24 A7			2	3FIM	1,052,845		97,7370	1,035,816	1,059,799		1,055,441			5.500	5,626	MON	4,857	58,512	10/28/2005	11/25/2035
12669E-T5-5	CWHL 2003-39 A19			2	1FIM	748,597		100,7690	789,898	779,094		1,704			5.000	5,772	MON	3,266	39,227	08/13/2003	10/25/2033
12669R-AE-7	CWIL 2007-S1 A5			2	1FIM	1,930,330		57,5400	1,795,779	3,120,951		1,591,755			6.018	12,916	MON	15,652	187,819	06/27/2008	11/25/2036
12670B-AE-9	CWIL 2007-S2 A5F			2	4FIM	2,806,358		52,5680	1,978,798	2,672,637		2,672,637			6.000	8,200	MON	18,821	225,854	03/23/2007	03/25/2037
15132E-LC-0	CDMC 2005-1 A5			2	1FIM	1,902,573		105,0120	1,999,174	1,903,750		1,900,498			5.373	5,398	MON	8,524	103,095	11/19/2009	02/18/2035
152314-HM-5	CXHE 2003-C AF4			2	1FIM	241,561		99,1130	236,389	238,505		239,693			5.460	4,475	MON	1,085	13,022	10/21/2003	04/25/2032
17309B-AD-9	QULTI 2006-WF2 A2E			2	3FIM	268,021		62,7640	209,916	334,455		251,620			6.351	6,075	MON	1,770	16,791	04/03/2007	05/25/2036
173100-AR-9	QMSI 2006-6 B1			2	6FIM	1,376,822		31,3140	878,399	2,805,132		878,399			6.000	11,146	MON	14,026	166,528	11/13/2007	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5			2	4FIM	999,970		87,6020	876,019	1,000,000		975,997			6.652	6,341	MON	5,543	61,625	06/20/2007	06/25/2037
22540A-BT-4	CSFB 97-1R 1M5			2	1FIM	1,406		100,5300	1,431	1,423		1,416			7.872	7,981	MON	9	119	12/01/2012	09/30/2024
225410-FV-9	CSFB 2003-17 1A4			2	1FIM	385,340		105,0350	420,597	400,434		390,827			5.500	6,355	MON	1,835	22,024	06/26/2007	06/25/2033
251510-EJ-8	DBALT 2005-3 4A4			2	2FIM	624,661		101,7240	670,531	659,164		649,388			5.250	6,354	MON	2,884	34,606	08/07/2007	06/25/2035
251510-FX-6	DBALT 2005-4 A6			2	4FIM	595,430		84,3670	531,672	630,193		649,388			5.300	5,391	MON	2,783	33,400	01/25/2006	09/25/2035
251513-BC-0	DBALT 2006-AB4 A6A1			2	4FIM	589,759		69,1760	495,891	716,850		495,891			5.869	5,574	MON	3,506	37,400	01/05/2007	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			2	3FIM	1,064,520		98,9520	1,221,264	1,234,205		1,009,235			6.423	10,971	MON	6,606	79,273	06/14/2006	06/25/2036
32051G-RV-9	FHASI 2005-FA5 1A5			2	3FIM	2,468,893		84,8660	2,382,745	2,807,655		2,464,452			5.500	6,849	MON	12,868	137,742	11/01/2012	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	4FIM	1,474,261		94,7070	1,397,103	1,475,183		1,473,021			5.500	5,504	MON	6,761	81,135	07/21/2005	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5			2	1FIM	1,314,252		86,9350	1,492,344	1,716,622		1,492,344			5.500	9,023	MON	7,868	84,158	11/01/2012	09/25/2035
36185N-2D-1	GMACM 2004-J2 A7			2	1FIM	1,072,988		101,6890	1,135,281	1,116,424		1,107,742			5.750	6,360	MON	5,350	64,194	07/27/2004	06/25/2034
3622EL-AX-4	GSA 2006-18 AF3B			2	1FIM	699,600		19,7370	592,116	3,000,000		603,881			5.822	19,138	MON	14,556	162,444	12/13/2006	11/25/2036
3622MP-AP-3	GSR 2007-1F 2A5			2	1FIM	1,079,643		34,7380	639,031	1,839,573		639,031			5.500	6,985	MON	8,431	101,177	02/13/2008	01/25/2037
3622MH-AH-6	GSR 2007-3F 2A7			2	1FIM	1,329,285		101,8590	1,421,286	1,395,346		1,359,732			5.750	6,500	MON	6,686	80,221	07/06/2007	05/25/2037
3622MH-BH-5	GSR 2007-3F 1A4			2	1FIM	1,497,278		97,8170	1,791,556	1,831,532		1,660,115			5.000	8,606	MON	7,631	91,563	07/08/2008	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1			2	1FIM	847,523		94,0340	908,219	965,838		866,594			5.060	5,163	MON	105	5,777	09/16/2011	01/25/2045
378961-AU-0	GMSL 2005-A B1			2	5FIM	505,301		93,4990	496,013	530,500		516,671			5.250	5,958	MON	2,321	27,851	01/24/2008	04/25/2032
437089-AE-5	INH 2006-1 A5			2	1FIM	379,057		36,3720	849,999	2,336,973		428,324			6.022	47,674	MON	11,728	87,871	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			2	4FIM	714,527		96,7520	691,358	713,106		713,106			5.560	5,580	MON	3,311	39,730	01/12/2006	01/25/2036
46412Q-AC-1	IRIHE 2006-2 2A2			2	3FIM	3,507,324		62,7380	2,204,862	3,514,374		2,204,862			6.240	5,279	MON	18,275	219,297	07/12/2006	02/25/2036
46412Q-AE-7	IRIHE 2006-2 2A4			2	3FIM	1,590,653		68,6820	1,118,616	1,628,689		1,118,616			6.170	5,592	MON	8,374	100,490	07/12/2006	02/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	3FIM	2,962,672		63,3580	2,517,685	3,973,775		2,814,920			6.000	6,150	MON	19,869	229,415	08/11/2006	07/25/2036
52520Q-AG-9	RAST 2006-7 1A7			2	4FIM	3,007,240		73,7040	2,634,375	3,574,249		3,036,172			6.000	6,097	MON	17,871	213,719	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			2	4FIM	593,080		69,0360	499,501	723,535		597,987			5.750	6,289	MON	3,467	41,485	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			2	5FIM	1,489,898		89,8810	1,348,226	1,500,009		1,502,957			6.050	5,597	MON	7,563	89,208	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			2	1FIM	1,999,484		53,5170	1,964,368	1,801,975		1,964,368			5.950	6,492	MON	8,935	105,143	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	2FIM	734,084		52,3340	523,337	1,000,000		523,337			6.320	6,201	MON	5,267	60,655	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			2	4FIM	2,738,348		82,0000	2,864,447	3,493,224		2,825,190			5.720	4,641	MON	16,651	168,211	05/07/2007	05/25/2037
576434-RW-6	MALT 2004-5 B1			2	1FIM	4,355,423		61,8720	2,847,837	4,602,825		2,847,837			5.994	7,186	MON	22,989	275,524	10/17/2007	06/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			2	3FIM	1,233,829		62,9710	1,059,375	1,682,321		1,219,454			6.092	6,813	MON	8,540	83,835	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			2	4FIM	2,262,548		72,9190	1,924,823	2,639,666		2,186,733			5.858	6,114	MON	12,885	154,616	02/15/2007	01/25/2047
74922E-AF-6	RALI 2006-Q36 1A6			2	5FIM	586,786		75,2010	526,264	699,808		590,071			6.250	6,021	MON	3,645	43,617	06/01/2006	06/01/2036
75970J-AD-8	RAMC 2007-1 AF1			2	5FIM	1,157,254		54,2660	1,147,963	1,141,976		1,141,976			5.742	5,532	MON	8,039	96,713	11/21/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	5FIM	1,554,499		53,9720	1,179,218	2,184,890		1,533,518			5.710	4,830	MON	10,396	124,485	03/14/2007	04/25/2037
759950-GV-4	RAMC 2006-1 AF3			2	5FIM	3,510,569		60,7010	2,430,854	4,004,609		3,505,389			5.608	5,114	MON	18,715	223,108	03/06/2006	05/25/2036
760985-PP-0	RAMP 2002-R56 A16			2	1FIM	2,295,091		99,0900	2,485,468	2,508,296		2,508,003			4.922	10,104	MON	123,446	1,129,211	11/29/2011	11/25/2032
76110W-SZ-0	RASC 2003-K37 A5			2	1FIM	2,265,812		95,0470	2,475,397	2,604,381		2,286,436			5.750	7,452	MON	12,479	147,154	08/04/2011	09/25/2033
761118-XC-6	RALI 2006-Q33 1A12			2	3FIM	580,037		77,6310	546,436	703,886		511,534			6.000	6,829	MON	3,519	39,905	02/15/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			2	2FIM	2,004,475		99,1070	1,992,168	2,010,128		2,002,726			5.500	5,572	MON	9,213	110,550	10/28/2005	11/25/2035
863576-BT-0	SASC 2005-6 2A13			2	1FIM	1,791,250															

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934F-BL-5	WMALT 2005-7 2CB1	2			4FIM	1,203,764	.913030	1,107,903	1,213,433	1,217,169	.0	.11,430	.0	.0	5.500	5.806	MON	5,562	66,739	09/30/2005	08/25/2035
93934F-EQ-1	WMALT 2005-9 2A4	2			4FIM	350,996	.867930	329,908	380,111	351,765	.0	.769	.0	.0	5.500	5.684	MON	1,742	20,905	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6	2			3FIM	1,645,096	.506300	1,256,844	2,482,401	1,600,409	.0	(82,618)	148,665	.0	6.268	5.658	MON	12,966	111,308	06/15/2006	07/25/2036
94983L-AY-3	WFMSB 2006-2 2A5	2			4FIM	4,461,115	.957430	4,392,686	4,588,002	4,483,902	.0	(25,025)	.0	.0	5.500	5.776	MON	21,028	252,279	01/04/2007	03/25/2036
94984Y-AP-3	WFMSB 2006-16 A14	2			1FIM	963,369	.1003300	994,994	991,727	988,913	.0	6,527	.0	.0	5.000	5.668	MON	4,132	49,580	01/31/2008	11/25/2036
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3	2			4FIM	151,552	.746680	111,317	149,083	149,119	.0	(593)	.0	.0	7.770	7.667	MON	965	10,611	12/22/1997	05/25/2028
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						118,079,335	XXX	117,332,661	154,744,545	112,836,514	(2,278,768)	(721,859)	2,476,309	0	XXX	XXX	XXX	673,701	8,240,864	XXX	XXX
05947U-4D-7	BACM 2005-6 A4	2			1FIM	3,199,219	.1114020	3,342,051	3,000,000	3,105,283	.0	(38,149)	.0	.0	5.190	3.846	MON	12,976	158,362	06/22/2010	09/10/2047
05947U-7J-1	BACM 2006-1 A3A	2			1FIM	4,476,862	.1019620	4,539,523	4,452,167	4,449,169	.0	(4,480)	.0	.0	5.447	5.361	MON	20,209	242,510	11/28/2007	09/10/2045
05947U-C8-9	BACM 2005-1 A3	2			1FIM	239,349	.999370	238,003	238,152	237,869	.0	.0	.0	.0	4.877	4.788	MON	968	11,615	03/31/2005	11/10/2042
05947U-XQ-6	BACM 2004-5 A4	2			1FIM	3,453,125	.1059260	4,237,052	4,000,000	3,817,688	.0	115,168	.0	.0	4.936	8.363	MON	16,453	197,440	06/25/2009	11/10/2041
05950E-AE-8	BACM 2006-2 A4	2			1FIM	2,037,813	.1145560	2,291,118	2,000,000	2,015,493	.0	(4,939)	.0	.0	5.727	5.561	MON	9,544	116,470	05/22/2008	05/10/2045
059513-AC-5	BACM 2007-4 A3	2			1FIM	2,451,647	.1053490	2,577,552	2,446,677	2,447,855	.0	(2,816)	.0	.0	5.796	5.801	MON	11,818	144,085	11/21/2007	08/10/2014
07383F-U6-3	BSCMS 2004-T16 A5	2			1FIM	256,432	.1008310	257,290	255,170	254,840	.0	(211)	.0	.0	4.600	4.545	MON	978	12,732	10/20/2004	02/13/2046
07383F-U7-1	BSCMS 2004-T16 A6	2			1FIM	989,023	.1062880	1,062,879	1,000,000	994,943	.0	2,053	.0	.0	4.750	5.026	MON	3,958	47,500	11/23/2009	02/13/2046
07388V-AE-8	BSCMS 2007-T26 A4	2			1FIM	1,114,141	.1164570	1,164,566	1,000,000	1,088,126	.0	(20,359)	.0	.0	5.471	3.141	MON	4,559	54,710	09/14/2010	01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4	2			1FIM	3,952,031	.1184250	4,737,008	4,000,000	3,970,764	.0	4,505	.0	.0	5.715	6.015	MON	19,051	232,427	06/28/2007	06/11/2040
12527E-AB-4	CFPRE 2011-C1 E	2			1FIM	2,029,998	.1081810	2,163,626	2,000,000	2,022,918	.0	(7,798)	.0	.0	3.759	3.342	MON	6,265	75,174	04/19/2011	04/15/2044
126171-AF-4	COMM 2005-06 A5A	2			1FIM	5,023,828	.1103530	5,517,650	5,000,000	5,004,897	.0	(4,236)	.0	.0	5.116	5.070	MON	21,317	255,800	01/23/2008	06/10/2044
12622D-AB-0	COMM 2010-C1 A2	2			1FIM	1,003,594	.1114300	1,114,297	1,000,000	1,002,609	.0	(614)	.0	.0	3.830	3.783	MON	3,192	38,300	05/12/2011	07/10/2046
12624K-AC-0	COMM 2012-CR2 ASB	2			1FIM	2,049,935	.1046290	2,092,570	2,000,000	2,047,606	.0	(2,329)	.0	.0	2.752	2.378	MON	4,587	18,347	08/08/2012	08/15/2045
17318U-AE-4	CSCMT 2012-GC8 AAB	2			1FIM	3,610,889	.1037280	3,654,323	3,523,000	3,608,008	.0	(2,881)	.0	.0	2.608	2.249	MON	7,657	22,970	09/10/2012	09/10/2045
20046F-AW-0	COMM 2001-J2A C	2			1FIM	3,167,813	.1086430	3,259,287	3,000,000	3,100,422	.0	(26,814)	.0	.0	6.586	5.530	MON	16,465	197,580	05/27/2010	07/16/2034
20047E-AE-2	COMM 2006-C8 A4	2			1FIM	5,709,609	.1148870	6,893,196	6,000,000	5,859,004	.0	33,109	.0	.0	5.306	6.055	MON	26,530	318,360	08/06/2007	12/10/2046
20047G-BQ-9	COMM 2004-LB3A A5	2			1FIM	4,500,000	.1059110	5,295,560	5,000,000	4,845,926	.0	105,658	.0	.0	5.357	7.922	MON	22,322	272,077	04/21/2009	07/10/2037
20047N-AD-4	COMM 2004-LB4A A4	2			1FIM	3,017,106	.1000640	3,139,732	3,137,711	3,131,120	.0	3,568	.0	.0	4.584	5.460	MON	11,986	143,833	01/25/2007	10/15/2037
20047P-AE-7	COMM 2005-LP A4	2			1FIM	3,744,766	.1094180	4,376,728	4,000,000	3,885,993	.0	44,105	.0	.0	4.982	6.381	MON	16,607	199,280	07/29/2009	05/10/2043
22546B-AC-4	CSMC 2007-C5 A2	2			1FIM	347,884	.998070	342,135	342,796	342,868	.0	(2,891)	.0	.0	5.589	4.004	MON	1,597	21,081	08/10/2011	09/15/2040
225470-AN-3	CSMC 2005-C5 AAB	2			1FIM	2,645,984	.1024040	2,729,535	2,665,455	2,658,614	.0	2,010	.0	.0	5.100	5.263	MON	11,328	135,938	12/22/2006	08/15/2038
225470-NK-5	CSMC 2005-06 A4	2			1FIM	903,830	.1100190	986,368	896,546	899,285	.0	(1,459)	.0	.0	5.230	5.054	MON	3,907	46,889	01/13/2010	12/15/2040
23292B-AB-7	DR STRUCTURED FIN CORP 93-A2	2			6*	87,754	.138900	23,571	169,700	23,571	.0	.0	.0	.0	7.430	0.000	FA	.0	12,484	11/15/1993	08/15/2018
233050-AB-9	DBUBS 2011-LC1A A2	2			1FIM	1,009,986	.1145480	1,145,475	1,000,000	1,007,356	.0	(1,448)	.0	.0	4.528	4.382	MON	3,773	45,280	02/08/2011	07/01/2019
23305X-AA-9	DBUBS 2011-LC2A A1	2			1FIM	5,307,611	.1095580	5,757,599	5,255,283	5,296,861	.0	(7,398)	.0	.0	3.527	3.312	MON	15,446	185,354	06/17/2011	01/10/2021
23305X-AD-3	DBUBS 2011-LC2A A4	2			1FIM	7,090,231	.1154900	8,211,303	7,110,000	7,092,642	.0	2,488	.0	.0	4.537	4.598	MON	26,882	322,581	08/08/2011	05/10/2021
23305Y-AC-3	DBUBS 2011-LC3A A3	2			1FIM	1,009,978	.1155340	1,155,340	1,000,000	1,008,304	.0	(1,212)	.0	.0	4.638	4.499	MON	3,865	46,380	08/11/2011	04/10/2021
36161R-AE-9	GFCM 2003-1 A5	2			1FIM	1,113,438	.1220590	1,220,594	1,000,000	1,083,098	.0	(13,346)	.0	.0	5.743	4.110	MON	4,786	57,426	07/28/2010	05/12/2035
361849-CB-6	GMACC 1997-C1 X	24			5FE	65,140	.38570	104,811	.0	63,375	.0	.0	.0	1.242	53.172	MON	2,812	29,136	09/02/1998	07/15/2027	
361849-Q2-1	GMACC 2005-C1 A5	2			1FIM	892,500	.1068760	1,068,764	1,000,000	953,482	.0	18,470	.0	.0	4.697	7.011	MON	3,914	46,970	05/06/2009	05/10/2043
361849-ZT-2	GMACC 2003-C3 A4	2			1FIM	1,987,334	.1023190	2,022,365	1,976,525	1,975,248	.0	(1,801)	.0	.0	5.023	4.976	MON	8,273	99,281	03/09/2005	04/10/2040
36192K-AU-1	GSMS 2012-GC7J AAB	2			1FIM	7,159,372	.1062980	7,461,029	7,019,000	7,149,135	.0	(10,237)	.0	.0	2.935	2.619	MON	17,167	103,004	05/18/2012	05/10/2045
36248F-AC-6	GSMS 2011-GC3 A2	2			1FIM	1,009,978	.1077280	1,077,280	1,000,000	1,000,000	.0	(2,050)	.0	.0	3.645	3.419	MON	3,038	36,450	03/23/2011	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1	2			1FIM	1,789,758	.1081650	1,879,547	1,737,661	1,770,870	.0	(8,320)	.0	.0	3.679	3.023	MON	5,327	63,929	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2	2			1FIM	2,574,900	.1167170	2,917,920	2,500,000	2,560,423	.0	(5,480)	.0	.0	4.592	4.234	MON	9,567	114,800	08/04/2010	08/10/2043
36828Q-HW-9	GECMC 2004-C3 A4	2			1FIM	1,116,972	.1056150	1,220,100	1,155,239	1,144,245	.0	6,696	.0	.0	5.189	5.928	MON	4,995	59,945	08/01/2008	07/10/2039
36828Q-KR-6	GECMC 2005-C1 A5	2			1FIM	500,996	.1078420	539,209	500,000	500,117	.0	(332)	.0	.0	4.772	4.743	MON	1,988	23,860	03/24/2010	06/10/2048
36828Q-OE-9	GECMC 2005-C4 A4	2			1FIM	3,093,984	.1118320	3,354,951	3,000,000	3,047,487	.0	(16,670)	.0	.0	5.307	4.769	MON	13,267	161,756	03/09/2010	11/10/2045
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022H-JJ-2	MLMT 2005-0P1 A3A			2	1FM	4,942,188		105,1550	5,257,730	5,000,000		4,977,131		6,460		5.154	MON	20,621	247,450	12/20/2006	07/12/2038
59022H-JJ-7	MLMT 2005-0P1 A4			2	1FM	1,041,719		110,2990	1,102,989	1,000,000		1,020,630		(8,173)		5.047	MON	4,206	50,470	04/27/2010	07/12/2038
59022H-MU-3	MLMT 2005-0K1 A6			2	1FM	1,005,820		111,1460	1,111,464	1,000,000		1,002,673		(1,145)		5.263	MON	4,385	53,157	12/17/2009	11/12/2037
617458-AC-8	MSC 2011-C1 A2			2	1FM	2,020,000		108,4580	2,169,164	2,000,000		2,011,501		(4,402)		3.884	MON	6,473	77,680	02/10/2011	09/15/2047
617458-AG-9	MSC 2011-C1 A4			2	1FM	2,039,944		119,9550	2,399,106	2,000,000		2,032,796		(3,561)		5.033	MON	8,388	100,660	02/10/2011	09/15/2047
61745M-2F-9	MSC 2005-0Q9			2	1FM	7,432,609		106,9370	7,464,203	6,980,000		7,184,169		(111,471)		4.700	MON	27,338	328,060	09/21/2010	07/15/2056
61745M-66-3	MSC 2005-HQ6 A4A			2	1FM	1,966,250		109,2540	2,185,072	2,000,000		1,986,843		3,867		4.989	MON	8,315	99,780	12/19/2006	08/13/2042
61754J-AF-5	MSC 2007-T27 A4			2	1FM	2,350,703		118,3890	2,367,776	2,000,000		2,319,324		(31,379)		5.651	MON	9,419	47,950	07/18/2012	06/11/2042
61760R-BA-9	MSC 2011-C3 A3			2	1FM	1,009,967		112,8290	1,128,289	1,000,000		1,008,957		(908)		4.054	MON	3,378	40,540	09/14/2011	08/15/2049
655356-JL-8	NASC 1998-D6 A3			2	1FM	2,064,607		100,1770	1,929,920	1,926,515		1,929,235		(32,619)		7.306	MON	7,820	142,913	07/12/2007	03/15/2030
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FM	6,089,943		106,3600	6,381,594	6,000,000		6,082,612		(7,331)		3.002	MON	15,010	105,070	04/24/2012	05/10/2045
90270R-BF-0	UBSBB 2012-C4 AAB			2	1FE	2,049,995		101,4950	2,029,896	2,000,000		2,049,795		(200)		2.459	MON	4,098		12/06/2012	12/10/2045
903490-AC-6	UBSBB 2012-C3 A3			2	1FM	1,024,980		104,3820	1,043,816	1,000,000		1,024,143		(637)		2.728	MON	2,273	6,820	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER1CL			2	1FM	2,049,990		102,5660	2,051,312	2,000,000		2,049,586		(403)		3.298	MON	5,496	5,496	11/16/2012	11/15/2030
92930P-AA-7	VORNADO DP LLC 2010-VNO A1			2	1FM	2,425,293		106,2460	2,576,775	2,425,296		2,424,722		(229)		2.970	MON	6,002	72,021	08/10/2010	09/13/2028
929360-AE-8	WFRBS 2012-C6 A3			2	1FM	3,029,841		107,6470	3,229,404	3,000,000		3,026,928		(2,913)		3.143	MON	7,858	62,860	03/16/2012	04/15/2045
929766-C3-5	WBCMT 2005-C17 A4			2	1FM	5,724,141		108,1890	6,815,907	6,300,000		6,062,111		102,152		5.083	MON	26,686	320,229	05/11/2009	03/15/2042
929766-MU-4	WBCMT 2003-C9 A4			2	1FM	2,302,602		102,6950	2,452,804	2,388,436		2,373,324		12,107		5.012	MON	9,976	120,779	08/11/2006	12/15/2035
929766-NO-2	WBCMT 2004-C10 A4			2	1FM	480,482		103,5170	565,609	546,390		529,145		13,210		4.748	MON	2,162	25,943	02/12/2009	02/15/2041
929766-R5-4	WBCMT 2005-C18 A4			2	1FM	1,886,875		108,4770	2,169,540	2,000,000		1,955,308		17,165		4.935	MON	8,225	98,700	08/04/2008	04/15/2042
929766-TM-5	WBCMT 2004-C12 A 4			2	1FM	980,039		105,2970	1,052,968	1,000,000		994,598		2,482		5.489	MON	4,574	53,987	08/02/2006	07/15/2041
929766-YX-5	WBCMT 2005-C16 A4			2	1FM	3,885,469		107,0430	4,816,917	4,500,000		4,264,681		111,317		4.847	MON	18,176	218,115	08/12/2009	10/15/2041
92976B-BL-5	WBCMT 2005-C22			2	1FM	336,613		99,9670	334,139	334,250		334,250		(168)		5.489	MON	1,529	18,004	10/25/2007	12/15/2044
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						172,724,877	XXX	189,301,863	174,278,941	174,375,640	0	321,389	0	0	XXX	XXX	XXX	668,827	7,583,343	XXX	XXX
02108P-AA-9	Alprion LLC VRDN VRDN			2	1FE	4,545,000		100,0000	4,545,000	4,545,000		4,545,000		0		0.200	MON	743	7,423	03/07/2012	10/01/2034
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			2	2AM	9,249,976		104,2000	9,638,475	9,249,976		9,249,976		0		6.850	JD	52,802	633,623	10/01/2007	06/01/2034
13213P-AA-8	Cambrian VRDN			2	1FE	3,471,500		100,0000	3,471,500	3,471,500		3,471,500		0		0.270	MON	761	9,923	03/10/2011	02/01/2031
221470-AA-5	COSO GEOTHERMAL			2	6FE	5,621,626		43,8080	3,598,892	8,215,148		3,598,892		(1,993,642)		7.000	JJ	265,167	575,060	12/03/2007	07/15/2026
22822R-AQ-3	CROWN CASTLE			2	1FE	2,000,000		114,0560	2,281,116	2,000,000		2,000,000		0		5.495	MON	4,884	109,900	01/08/2010	01/15/2017
22822R-AX-8	CROWN CASTLE			2	1FE	2,000,000		109,7000	2,193,998	2,000,000		2,000,000		0		4.174	MON	3,710	83,480	07/29/2010	08/15/2017
22822R-AZ-3	CROWN CASTLE			2	1FE	1,931,460		112,7350	2,254,690	2,000,000		1,942,843		5,920		4.883	MON	4,340	97,660	01/06/2011	08/15/2020
28932M-AG-0	ELM RD GENERATING STAT			2	1FE	4,797,781		114,1120	5,474,843	4,797,781		4,797,781		0		4.673	JJ	100,890	224,200	01/12/2011	01/19/2031
34486*-AA-0	FOOTBALL CLUB TRUST PP			2	1FE	1,000,000		100,4830	1,004,828	1,000,000		1,000,000		0		3.410	OCT	11,461	3,410	08/20/2012	10/05/2024
554694-AA-7	MACKINAW POWER LLC			2	2AM	2,763,200		105,6180	2,918,437	2,763,200		2,763,200		0		6.296	JAJU	29,478	173,971	06/15/2007	10/31/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO			2	1FE	3,644,000		101,2750	3,690,461	3,644,000		3,644,000		0		5.671	FA	86,105	206,651	07/28/2005	08/01/2025
60467M-AC-5	MIRANT CORP			2	3AM	2,903,577		113,2500	3,310,165	2,922,883		2,909,055		1,093		10.060	JD	817	294,402	08/22/2001	12/30/2028
68557D-AA-3	ORCAL GEOTHERMAL			2	2AM	3,702,190		101,0000	3,748,541	3,711,427		3,704,854		707		6.210	JD	640	230,480	06/15/2006	12/30/2020
73019F-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP			2	1FE	1,042,659		102,3940	1,067,621	1,042,659		1,042,659		0		3.000	MS	9,384	0	08/17/2012	09/13/2027
74955E-AA-7	RGS FUNDING CORP			2	4AM	1,131		118,5190	1,151	971		1,104		(9)		9.810	JD	6	95	01/01/2001	12/07/2022
78403D-AA-8	SBA TOWER TRUST			2	1FE	1,000,000		105,0600	1,050,602	1,000,000		1,000,000		0		4.254	MON	1,891	42,776	04/08/2010	04/15/2015
78403D-AB-6	SBA TOWER TRUST			2	1FE	2,022,710		112,7300	2,254,602	2,000,000		2,014,830		(3,048)		5.101	MON	4,534	102,587	04/20/2010	04/15/2017
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			2	2AM	5,302,010		107,5840	5,704,114	5,302,010		5,302,010		0		6.119	JJ	901	324,430	04/29/2004	03/30/2024
89566E-AA-6	TRISTATE GENV/TRANS ASSN			2	1FE	4,749,043		105,8780	5,015,098	4,736,676		4,742,141		(1,363)		6.040	JJ	120,001	286,095	05/22/2008	01/31/2018
90342N-AM-9	US EDU LOAN TRST			2	1FE	22,500,000		84,7750	19,074,487	22,500,000		22,500,000		0		0.580	MON	7,613	10,150	01/14/2008	09/01/2046
952355-AH-8	WEST CORP			1	5FE	1,893,666		104,7500	1,919,020	1,832,000		1,879,789		(10,585)		6.625	JJ	72,860	158,010	08/26/2011	10/01/2018
12548W-AA-1	CFE 2012-3A A1L		F	2	1FE	10,000,000		100,0000	10,000,000	10,000,000		10,000,000		0		1.693	JAJU	0	0	12/05/2012	01/29/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						96,141,529	XXX	94,217,641	98,735,231	94,109,634	(1,993,642)	(36,376)	2,593,522	0	XXX	XXX	XXX	778,988	3,573,965	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,954,728,551	XXX	2,219,158,469	2,012,290,005	1,967,128,968	(4,272,410)	2,239,280	5,142,675	0	XXX	XXX	XXX	23,151,729	98,353,818	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS																				

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902973-88-2	U S BANCORP SERIES D			1	2FE	5,357,500	25.6000	5,486,080	214,300	5,357,500	0	0	0	0	7.875	7.875	JAJO	107,821	428,939	03/10/2008	01/01/9999
06738C-82-8	BARCLAYS BK		F	1	3FE	5,000,000	95.9420	4,797,120	5,000,000	5,000,000	0	0	0	0	6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
06738C-AG-4	BARCLAYS BK		F	1	2FE	2,158,820	102.1250	2,042,500	2,000,000	2,158,820	0	0	0	0	6.860	6.253	JD	6,098	137,200	08/26/2004	06/15/2032
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						19,881,093	XXX	20,179,245	13,990,000	19,876,490	0	(1,152)	0	0	XXX	XXX	XXX	255,305	1,377,605	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,524,375	113.3750	2,834,375	2,500,000	2,522,522	0	(807)	0	0	6.613	6.509	JJ	76,233	165,325	10/19/2010	12/15/2055
15346W-AC-4	CENTRAL FIDELITY CAP I				2AM	1,601,178	83.7910	1,298,756	1,550,000	1,550,000	0	0	0	0	1.340	1.340	JAJO	4,501	23,223	04/20/1998	04/15/2027
17306R-20-4	CITIGROUP CAPITAL VII			1	3AM	4,908,968	25.1900	4,861,670	193,000	4,823,265	0	(11,362)	0	0	7.014	7.014	MJSD	0	335,338	12/05/2005	09/15/2031
320808-AD-0	FIRST MARYLAND CAPITAL				3AM	808,860	81.0060	648,045	800,000	804,620	0	(318)	0	0	1.340	1.296	JAJO	2,323	11,975	05/06/1997	01/15/2027
40427Q-AA-1	HSBC AMERICA CAPITAL II			1	3AM	18,095,077	100.9770	17,468,969	17,300,000	17,587,642	0	(55,308)	0	0	8.380	7.910	MN	185,245	1,449,740	02/27/1998	05/15/2027
40430L-AA-7	HSBC FIN CAP TRUST IX		LS	1	2AM	389,756	99.7500	389,025	390,000	389,790	0	4	0	0	5.911	5.915	MN	1,985	23,053	05/10/2007	11/30/2035
40430L-AA-7	HSBC FIN CAP TRUST IX			1	2AM	609,619	99.7500	608,475	610,000	609,672	0	7	0	0	5.911	5.915	MN	3,105	36,057	05/10/2007	11/30/2035
553086-AC-3	MEDICAL MALPRACTICE				3AM	10,083,564	116.9420	11,694,180	10,000,000	10,063,715	0	(2,242)	0	0	7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
659437-AA-5	NORTH FORK CAP			1	4AM	2,046,240	101.9000	2,038,000	2,000,000	2,018,639	0	(2,981)	0	0	8.000	7.770	JD	7,111	160,000	12/12/1997	12/15/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						41,067,637	XXX	41,841,495	35,343,000	40,369,865	0	(73,007)	0	0	XXX	XXX	XXX	314,392	2,967,211	XXX	XXX
4899999. Total - Hybrid Securities						60,948,730	XXX	62,020,740	49,333,000	60,246,355	0	(74,159)	0	0	XXX	XXX	XXX	569,697	4,344,816	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						1,738,461,550	XXX	1,995,769,771	1,748,696,288	1,756,363,562	0	2,661,129	72,844	0	XXX	XXX	XXX	22,344,158	83,548,926	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						371,401,029	XXX	384,123,765	399,851,566	365,413,368	(2,278,768)	(1,308,639)	2,476,309	0	XXX	XXX	XXX	1,490,644	15,999,785	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						198,349,097	XXX	216,822,734	190,733,811	199,432,929	0	(271,087)	0	0	XXX	XXX	XXX	848,169	9,055,933	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						244,540,261	XXX	247,845,146	242,538,231	241,775,328	(1,993,642)	(140,027)	2,593,522	0	XXX	XXX	XXX	1,680,193	9,950,808	XXX	XXX
8399999 - Total Bonds						2,552,751,937	XXX	2,844,561,416	2,581,819,896	2,562,985,187	(4,272,410)	941,376	5,142,675	0	XXX	XXX	XXX	26,363,164	118,555,452	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value
NONE																				
8999999	- Total Preferred Stocks							XXX											XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001765-10-6	AMR Corp. ***Sale Restricted***			1,971,000	1,567	0.795	1,567	828	0	0	0	877	0	877	0	L	01/20/2004
00484M-10-6	ACORDA THERAPEUTICS INC			45,924,000	1,141,671	24.860	1,141,671	1,170,038	0	0	0	48,227	0	48,227	0	L	06/15/2012
00724F-10-1	ADOBE SYSTEMS INC			19,000	716	37.680	716	638	0	0	0	78	0	78	0	L	09/24/2012
016255-10-1	ALIGN TECHNOLOGY INC			28,590,000	793,373	27.750	793,373	855,680	0	0	0	(62,308)	0	(62,308)	0	L	07/20/2012
020002-10-1	ALLSTATE CORPORATION			57,783,000	2,321,143	40.170	2,321,143	1,437,895	0	62,983	0	737,311	0	737,311	0	L	09/21/2011
03820C-10-5	APPLIED INDUSTRIAL TECH INC			23,040,000	967,910	42.010	967,910	747,370	0	17,227	0	142,264	0	142,264	0	L	08/09/2012
043176-10-6	ARUBA NETWORKS INC			63,301,000	1,312,863	20.740	1,312,863	1,331,496	0	0	0	59,622	0	59,622	0	L	12/26/2012
045327-10-3	ASPEN TECHNOLOGY INC			53,795,000	1,486,894	27.640	1,486,894	852,052	0	0	0	546,425	0	546,425	0	L	04/12/2012
05334D-10-7	AUXILIUM PHARMACEUTICALS INC			63,570,000	1,178,588	18.540	1,178,588	1,357,923	0	0	0	(88,362)	0	(88,362)	0	L	12/13/2011
059692-10-3	BANCORPSOUTH INC			42,825,000	622,676	14.540	622,676	597,482	0	0	0	25,193	0	25,193	0	L	12/20/2012
060505-10-4	BANK OF AMERICA CORP			301,284,000	3,497,907	11.610	3,497,907	1,648,023	0	12,051	0	1,822,768	0	1,822,768	0	L	07/19/2010
06647F-10-2	BANKRATE INC			58,135,000	723,781	12.450	723,781	723,781	0	0	0	44,466	0	44,466	0	L	12/26/2012
077454-10-6	BELDEN CDT INC			29,010,000	1,305,160	44.990	1,305,160	995,176	0	2,784	0	309,984	0	309,984	0	L	11/27/2012
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			42,120,000	2,072,304	49.200	2,072,304	927,157	0	0	0	554,759	0	554,759	0	L	11/05/2012
09180C-10-6	BJ'S RESTAURANTS INC			18,379,000	604,669	32.900	604,669	783,490	0	0	0	(198,753)	0	(198,753)	0	L	11/15/2012
09227Q-10-0	BLACKBAUD INC			46,135,000	1,053,262	22.830	1,053,262	1,282,860	0	16,171	0	(219,413)	0	(219,413)	0	L	10/17/2012
09247X-10-1	BLACKROCK INC			22,520,000	4,655,109	206.710	4,655,109	3,476,577	0	135,120	0	641,144	0	641,144	0	L	10/19/2011
100557-10-7	BOSTON BEER COMPANY INC-A			4,568,000	614,168	134.450	614,168	474,479	0	0	0	139,689	0	139,689	0	L	07/30/2012
118255-10-8	BUCKEYE TECHNOLOGIES INC			31,100,000	892,881	28.710	892,881	864,716	0	0	0	28,165	0	28,165	0	L	12/20/2012
119848-10-9	BUFFALO WILD WINGS INC			14,960,000	1,089,387	72.820	1,089,387	941,683	0	0	0	58,810	0	58,810	0	L	11/13/2012
127387-10-8	CADENCE DESIGN SYS INC			96,445,000	1,302,972	13.510	1,302,972	947,258	0	0	0	289,094	0	289,094	0	L	11/14/2012
14754D-10-0	CASH AMERICA INTL INC			28,110,000	1,115,124	39.670	1,115,124	1,093,716	0	3,141	0	(142,212)	0	(142,212)	0	L	12/03/2012
149205-10-6	CATO CORP-CLASS A			31,618,000	867,282	27.430	867,282	779,060	0	101,494	0	102,126	0	102,126	0	L	05/20/2011
163893-20-9	CHEMURA CORP			44,150,000	938,629	21.260	938,629	767,009	0	0	0	171,620	0	171,620	0	L	11/14/2012
166764-10-0	CHEVRON CORPORATION			14,500,000	1,568,030	108.140	1,568,030	1,349,647	0	50,895	0	25,230	0	25,230	0	L	09/28/2011
168615-10-2	CHICO'S FAS INC			76,283,000	1,408,184	18.460	1,408,184	1,032,759	0	13,131	0	418,802	0	418,802	0	L	08/22/2012
17243V-10-2	CINEMARK HOLDINGS INC			54,107,000	1,405,700	25.980	1,405,700	1,259,681	0	28,838	0	146,019	0	146,019	0	L	11/13/2012
179895-10-7	CLARCOR INC			12,365,000	590,800	47.780	590,800	487,304	0	5,993	0	(26,665)	0	(26,665)	0	L	03/06/2012
19259P-30-0	COMSTAR INC			29,233,000	1,520,408	52.010	1,520,408	1,474,180	0	0	0	1,781	0	1,781	0	L	10/26/2012
20030N-10-1	COMCAST CORP CL A			20,317,000	759,043	37.360	759,043	276,013	3,302	12,190	0	277,327	0	277,327	0	L	03/20/2009
20564H-10-5	COMSCORE INC			54,782,000	754,896	13.780	754,896	938,756	0	0	0	(296,946)	0	(296,946)	0	L	12/11/2012
212485-10-6	CONVERGYS CORP			1,181,500,000	19,388,415	16.410	19,388,415	1,643,820	59,075	118,150	0	4,300,660	0	4,300,660	0	L	05/26/1987
237266-10-1	DARLING INTERNATIONAL INC			59,546,000	955,118	16.040	955,118	890,653	0	0	0	65,506	0	65,506	0	L	12/17/2012
252131-10-7	DEXCOM INC			49,045,000	666,522	13.590	666,522	547,780	0	0	0	209,913	0	209,913	0	L	12/20/2011
262037-10-4	DRIL-QUIP INC			17,310,000	1,264,496	73.050	1,264,496	1,212,093	0	0	0	106,088	0	106,088	0	L	12/20/2012
26441C-20-4	DUKE ENERGY CORP			7,752,000	494,578	63.800	494,578	502,185	0	5,930	0	(7,607)	0	(7,607)	0	L	10/03/2012
283702-10-8	EL PASO PIPELINE PARTNERS LP			16,799,000	621,059	36.970	621,059	571,456	0	35,950	0	39,478	0	39,478	0	L	11/16/2011
29084Q-10-0	EMCOR GROUP INC			24,872,000	860,820	34.610	860,820	825,514	0	5,301	0	35,306	0	35,306	0	L	12/26/2012
292554-10-2	ENCORE CAPITAL GROUP INC			16,692,000	511,109	30.620	511,109	366,635	0	0	0	115,464	0	115,464	0	L	12/28/2012
29266S-10-6	ENDOLOGIX INC			55,345,000	788,113	14.240	788,113	770,787	0	0	0	17,326	0	17,326	0	L	06/22/2012
29275Y-10-2	ENERSYS			25,915,000	975,181	37.630	975,181	956,468	0	0	0	18,714	0	18,714	0	L	12/26/2012
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			20,867,000	1,045,019	50.080	1,045,019	788,539	0	52,846	0	77,208	0	77,208	0	L	08/08/2011
296315-10-4	ESCO TECHNOLOGIES INC			24,583,000	919,650	37.410	919,650	862,758	0	7,648	0	209,510	0	209,510	0	L	01/10/2012
302301-10-6	EZCORP INC-CL A			59,490,000	1,183,256	19.890	1,183,256	801,159	0	0	0	(385,495)	0	(385,495)	0	L	11/06/2009
30241L-10-9	FEI COMPANY			22,520,000	1,249,184	55.470	1,249,184	1,008,877	0	3,603	0	240,308	0	240,308	0	L	04/18/2012
31428X-10-6	FEDEX CORP			10,132,000	929,307	91.720	929,307	814,321	0	6,890	0	83,184	0	83,184	0	L	10/13/2008
31620R-10-5	FIDELITY NATIONAL TITLE			93,000	2,190	23.550	2,190	1,547	0	54	0	709	0	709	0	L	07/27/2011
31942D-10-7	FIRST CASH FINL SVCS INC			27,335,000	1,356,363	49.620	1,356,363	548,113	0	0	0	397,178	0	397,178	0	L	01/21/2011
34385P-10-8	FLUIDGM CORP			80,032,000	1,145,258	14.310	1,145,258	1,161,931	0	0	0	2,943	0	2,943	0	L	11/16/2012
349853-10-1	FORWARD AIR CORPORATION			29,469,000	1,031,710	35.010	1,031,710	1,030,039	0	7,210	0	1,671	0	1,671	0	L	07/23/2012
369604-10-3	GENERAL ELECTRIC CO			179,115,000	3,759,624	20.990	3,759,624	2,819,549	34,032	121,798	0	551,674	0	551,674	0	L	11/16/2011
371927-10-4	GENESIS ENERGY L.P.			3,043,000	108,696	35.720	108,696	78,776	0	5,546	0	23,370	0	23,370	0	L	07/26/2011
37244C-10-1	GENOMIC HEALTH INC			34,209,000	931,853	27.240	931,853	890,957	0	0	0	63,287	0	63,287	0	L	09/30/2011
402635-30-4	GULFPORT ENERGY CORP			42,320,000	1,617,470	38.220	1,617,470	1,088,640	0	0	0	518,069	0	518,069	0	L	08/08/2012

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
40425J-10-1	HMS HOLDINGS CORP			19,130,000	495,850	25,920	495,850	365,055				(117,336)		(117,336)		0	07/27/2012
45256B-10-1	IMPAX LABORATORIES INC			63,780,000	1,306,852	20,490	1,306,852	1,445,586				(2,879)		(2,879)		0	12/12/2012
45784P-10-1	INSULET CORP			68,046,000	1,443,936	21,220	1,443,936	1,026,858				152,960		152,960		0	10/11/2012
458140-10-0	INTEL CORPORATION			118,108,000	2,435,387	20,620	2,435,387	3,011,551		82,133		(672,080)		(672,080)		0	07/27/2012
460335-20-1	INTL SPEEDWAY CORP-CL A			3,090,000	85,439	27,650	85,439	83,012		618		7,107		7,107		0	01/30/2009
46625H-10-0	JP MORGAN CHASE & CO			88,000	3,869	43,970	3,869	3,676		101		943		943		0	07/26/2011
478160-10-4	JOHNSON & JOHNSON			4,791,000	335,849	70,100	335,849	318,497		11,498		21,655		21,655		0	07/09/2008
48123V-10-2	J2 GLOBAL INC			34,833,000	1,065,890	30,600	1,065,890	834,022		28,926		81,041		81,041		0	08/16/2012
494368-10-3	KIMBERLY CLARK			2,587,000	218,420	84,430	218,420	173,762		1,914		28,121		28,121		0	07/26/2011
502160-10-4	LSB INDUSTRIES INC			39,176,000	1,387,614	35,420	1,387,614	1,181,190				225,925		225,925		0	12/04/2012
513847-10-3	LANCASTER COLONY CORP			14,531,000	1,005,400	69,190	1,005,400	1,006,297		76,051		(23,592)		(23,592)		0	12/17/2012
53217R-20-7	LIFE TIME FITNESS INC			26,455,000	1,301,851	49,210	1,301,851	1,186,397				115,453		115,453		0	10/19/2012
535555-10-6	LINDSAY CORP			8,281,000	663,474	80,120	663,474	530,453		2,478		133,020		133,020		0	12/26/2012
535678-10-6	LINEAR TECHNOLOGY CORP			66,000	2,264	34,300	2,264	2,063		34		201		201		0	10/22/2012
548661-10-7	LOWES COMPANIES			71,000	2,522	35,520	2,522	1,733		28		670		670		0	07/27/2012
559080-10-6	MAGELLAN MIDSTREAM PRTRS			2,326,000	100,460	43,190	100,460	69,471		4,149		20,353		20,353		0	10/15/2012
577933-10-4	MAXIMUS INC			26,870,000	1,698,721	63,220	1,698,721	861,108				569,080		569,080		0	12/18/2012
585055-10-6	MEDTRONIC INC			36,000,000	1,476,720	41,020	1,476,720	1,248,273		37,109		72,081		72,081		0	11/07/2012
58933Y-10-5	MERCK & CO INC			5,889,000	241,096	40,940	241,096	211,635		2,532		19,080		19,080		0	07/26/2011
594901-10-0	MICROS SYSTEMS INC			20,347,000	863,527	42,440	863,527	786,641				(81,253)		(81,253)		0	12/18/2012
594918-10-4	MICROSOFT CORP			17,137,000	457,729	26,710	457,729	464,605		14,224		12,853		12,853		0	07/11/2008
595137-10-0	MICROSEM CORP			57,561,000	1,211,083	21,040	1,211,083	932,774				224,573		224,573		0	09/07/2012
596278-10-1	MIDDLEBY CORP			9,107,000	1,167,608	128,210	1,167,608	866,066				296,600		296,600		0	06/21/2012
609207-10-5	Mondelez International Inc			5,923,000	150,740	25,450	150,740	207,105		770		(56,364)		(56,364)		0	10/09/2012
62541B-10-1	MULTI-FINELINE ELECTRONIX			449,814	22,257,000	20,210	449,814	585,949				(57,853)		(57,853)		0	10/17/2012
637071-10-1	NATIONAL OILWELL VARCO INC			7,500,000	512,625	68,350	512,625	572,019				(59,394)		(59,394)		0	08/30/2012
65473P-10-5	INSOURCE INC			122,964,000	3,060,574	24,890	3,060,574	2,388,678				132,801		132,801		0	08/08/2011
655844-10-8	NORFOLK SOUTHERN CORP			20,900,000	1,292,456	61,840	1,292,456	1,231,306		25,783		(160,799)		(160,799)		0	09/24/2012
67072V-10-3	NXSTAGE MEDICAL INC			93,816,000	1,055,430	11,250	1,055,430	1,604,859				(593,913)		(593,913)		0	06/15/2012
674215-10-8	OASIS PETROLEUM INC			39,610,000	1,259,598	31,800	1,259,598	1,201,648				101,491		101,491		0	09/14/2012
679580-10-0	OLD DOMINION FREIGHT LINE			33,447,000	1,146,563	34,280	1,146,563	988,956				157,607		157,607		0	10/15/2012
680033-10-7	OLD NATIONAL BANCORP			48,735,000	578,484	11,870	578,484	575,898				2,587		2,587		0	12/11/2012
683399-10-9	ONYX PHARMACEUTICALS INC			29,330,000	2,215,295	75,530	2,215,295	1,215,738				960,198		960,198		0	06/18/2012
69351T-10-6	PPL CORPORATION			6,881,000	197,003	28,630	197,003	195,610		2,477		(5,436)		(5,436)		0	07/26/2011
698813-10-2	PAPA JOHN'S INTL INC			28,695,000	1,576,216	54,930	1,576,216	1,450,260				125,956		125,956		0	11/19/2012
699173-20-9	PARAMETRIC TECHNOLOGY CORP			35,568,000	800,636	22,510	800,636	664,460				128,405		128,405		0	03/30/2012
708160-10-6	J C PENNEY			21,383,000	421,459	19,710	421,459	471,279		8,553		(330,154)		(330,154)		0	07/16/2010
716748-10-8	PETROQUEST ENERGY INC			186,643,000	923,883	4,950	923,883	965,081				158,166	346,833	(188,667)		0	12/21/2012
726503-10-5	PLAINS ALL AMER PIPELINE LP			46,248,000	2,092,260	45,240	2,092,260	1,389,803				393,802		393,802		0	10/02/2012
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE			8,241,000	880,633	106,860	880,633	487,035				314,652		314,652		0	03/30/2012
739276-10-3	POWER INTEGRATIONS INC			16,675,000	560,447	33,610	560,447	624,490		2,235		(64,043)		(64,043)		0	08/07/2012
741511-10-9	PRICESMART INC			6,020,000	463,480	76,990	463,480	398,375				71,479		71,479		0	01/11/2012
742718-10-9	PROCTER & GAMBLE CO			2,072,000	140,668	67,890	140,668	131,132				2,445		2,445		0	07/26/2011
74975N-10-5	RTI BIOLOGICS INC			225,125,000	961,284	4,270	961,284	686,583				(22,018)		(22,018)		0	04/13/2012
754212-10-8	RAVEN INDUSTRIES INC			18,706,000	493,090	26,360	493,090	516,548				(86,744)		(86,744)		0	07/26/2012
755111-50-7	RAYTHEON CO			48,841,000	2,811,288	57,560	2,811,288	2,030,112		24,421		448,360		448,360		0	09/21/2011
760112-10-2	RENTECH INC			325,465,000	855,973	2,630	855,973	870,744				(14,771)		(14,771)		0	11/08/2012
775711-10-4	ROLLINS INC			26,550,000	585,162	22,040	585,162	494,220				(4,779)		(4,779)		0	12/02/2011
781295-10-0	RUE21 INC			22,790,000	647,008	28,390	647,008	605,874				41,134		41,134		0	08/24/2012
795435-10-6	SALIX PHARMACEUTICALS LTD			21,885,000	885,686	40,470	885,686	635,332				(161,511)		(161,511)		0	03/01/2011
812350-10-6	SEARS HOLDINGS CORP			3,866,000	159,898	41,360	159,898	117,669				42,228		42,228		0	11/29/2007
83088M-10-2	SKYWORKS SOLUTIONS INC			43,015,000	873,205	20,300	873,205	890,019				(13,921)		(13,921)		0	11/14/2012
84760C-10-7	SPECTRANETICS CORP			129,835,000	1,917,663	14,770	1,917,663	846,524				980,254		980,254		0	09/05/2008
871237-10-3	SYKES ENTERPRISES INC			69,440,000	1,056,877	15,220	1,056,877	1,104,628				(47,752)		(47,752)		0	11/06/2012

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
871570-10-9	SYNAPTICS INC			22,005,000	659,490	29.970	659,490	724,691	0	0	0	(62,164)	0	(62,164)	0	L	08/02/2012
87162W-10-0	SYNEX CORP			21,900,000	752,922	34.380	752,922	782,709	0	0	0	(29,787)	0	(29,787)	0	L	10/17/2012
871829-10-7	SYSCO CORP			91,663,000	2,902,051	31.660	2,902,051	2,485,880	0	98,996	0	213,575	0	213,575	0	L	09/21/2011
872375-10-0	TECO ENERGY INC			106,023,000	1,776,945	16.760	1,776,945	1,851,534	0	93,300	0	(252,335)	0	(252,335)	0	L	08/08/2011
88162G-10-3	TETRA TECH INC			52,515,000	1,390,072	26.470	1,390,072	1,374,624	0	0	0	15,448	0	15,448	0	L	11/29/2012
882681-10-9	TEXAS ROADHOUSE INC			68,455,000	1,150,044	16.800	1,150,044	1,130,425	0	31,225	0	125,289	0	125,289	0	L	04/13/2012
885175-30-7	THORATEC CORP			43,680,000	1,638,874	37.520	1,638,874	1,456,004	0	0	0	186,931	0	186,931	0	L	06/15/2012
88579Y-10-1	3M CO			20,000,000	1,857,000	92.850	1,857,000	1,465,210	0	47,200	0	222,400	0	222,400	0	L	09/30/2011
88732J-20-7	TIME WARNER CABLE INC			73,685,000	7,161,445	97.190	7,161,445	4,168,011	0	165,054	0	2,477,290	0	2,477,290	0	L	10/27/2011
89531P-10-5	TREX COMPANY INC			23,925,000	890,728	37.230	890,728	845,546	0	0	0	45,182	0	45,182	0	L	12/20/2012
896818-10-1	TRIUMPH GROUP INC			14,835,000	968,726	65.300	968,726	809,993	0	1,790	0	82,333	0	82,333	0	L	09/21/2012
89784N-10-4	TRUE RELIGION APPAREL INC			39,361,000	1,000,557	25.420	1,000,557	1,057,711	0	23,609	0	(57,154)	0	(57,154)	0	L	10/23/2012
91307C-10-2	UNITED THERAPEUTICS CORP			10,385,000	554,767	53.420	554,767	540,382	0	0	0	64,075	0	64,075	0	L	06/29/2011
92335C-10-6	VERA BRADLEY INC			48,953,000	1,228,720	25.100	1,228,720	1,173,893	0	0	0	417,452	672,793	(255,341)	0	U	09/19/2012
92827P-10-2	VIRTUSA CORP			54,716,000	898,984	16.430	898,984	826,250	0	0	0	105,305	0	105,305	0	L	11/15/2012
92857F-10-7	VOCERA COMMUNICATIONS INC			40,310,000	1,011,781	25.100	1,011,781	910,295	0	0	0	101,486	0	101,486	0	L	12/20/2012
929740-10-8	WABTEC CORP			6,927,000	606,390	87.540	606,390	344,243	0	1,108	0	121,846	0	121,846	0	L	07/26/2011
931422-10-9	WALGREEN CO			18,846,000	697,490	37.010	697,490	681,750	0	5,183	0	15,740	0	15,740	0	L	09/25/2012
98235T-10-7	WRIGHT MEDICAL GROUP INC			32,875,000	690,046	20.990	690,046	690,087	0	0	0	(41)	0	(41)	0	L	07/11/2012
81234D-10-9	SEARS CANADA INC		A	1,655,000	16,718	10.102	16,718	81	0	0	0	16,637	0	16,637	0	U	11/13/2012
87971M-20-2	TELUUS CORPORATION		A	2,143,000	139,595	65.140	139,595	116,188	0	5,092	0	24,837	0	24,837	0	L	07/26/2011
143658-30-0	CARNIVAL CRUISE UNIT		R	6,500,000	239,005	36.770	239,005	215,365	0	9,250	0	23,640	0	23,640	0	L	07/27/2012
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR		F	40,858,000	464,147	11.360	464,147	561,229	0	34,742	0	(3,677)	0	(3,677)	0	U	11/09/2011
35177Q-10-5	FRANCE TELECOM SA-SPONS ADR		F	7,046,000	77,858	11.050	77,858	134,721	0	11,915	0	(32,482)	0	(32,482)	0	L	11/16/2011
37733W-10-5	GLAXOSMITHKLINE PLC-ADR		F	5,188,000	225,522	43.470	225,522	232,672	0	12,123	0	(9,882)	0	(9,882)	0	L	01/09/2012
636274-30-0	NATL GRID PLC RECEIPTS		F	3,708,000	212,988	57.440	212,988	185,873	0	11,544	0	33,224	0	33,224	0	L	07/26/2011
66987V-10-9	NOVARTIS AG-ADR		F	21,500,000	1,360,950	63.300	1,360,950	1,203,422	0	63,246	0	131,795	0	131,795	0	L	11/16/2011
780259-10-7	ROYAL DUTCH SHELL PLC-ADR		F	69,764,000	4,945,570	70.890	4,945,570	4,478,395	0	238,593	0	(357,192)	0	(357,192)	0	L	09/21/2011
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS		F	5,000,000	110,350	22.070	110,350	92,321	0	3,219	0	16,000	0	16,000	0	U	12/15/2011
92857W-20-9	VODAFONE GROUP PLC RECEIPTS		F	6,619,000	166,733	25.190	166,733	179,225	0	13,737	0	(18,798)	0	(18,798)	0	L	07/26/2011
G10082-14-0	ENERGY XXI BERMUDA		F	39,620,000	1,274,575	32.170	1,274,575	1,414,910	0	6,612	0	(140,334)	0	(140,334)	0	L	11/27/2012
N47279-10-9	INTERXION HOLDING NV		F	49,095,000	1,166,497	23.760	1,166,497	912,934	0	0	0	253,564	0	253,564	0	U	11/14/2012
N83540-10-7	VISTAPRINT NV		F	25,348,000	832,935	32.860	832,935	932,216	0	0	0	31,048	0	31,048	0	L	10/26/2012
P8744Y-10-2	STEINER LEISURE LTD		F	22,734,000	1,098,507	48.320	1,098,507	1,010,026	0	0	0	43,828	0	43,828	0	L	11/15/2012
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				170,538,029	XXX	170,538,029	128,460,333	128,523	2,443,023	0	19,513,354	1,019,626	18,493,728	0	XXX	XXX
63654E-10-5	NATIONAL INTEGRITY LIFE CO			200,000,000	301,682,416	1,508,412	301,682,416	228,981,540	0	0	0	29,158,641	0	29,158,641	0	A	03/01/2009
9199999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				301,682,416	XXX	301,682,416	228,981,540	0	0	0	29,158,641	0	29,158,641	0	XXX	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000 GROWTH			15,740,000	1,500,179	95.310	1,500,179	1,470,044	0	12,356	0	30,136	0	30,136	0	L	11/06/2012
9299999	Subtotal - Mutual Funds				1,500,179	XXX	1,500,179	1,470,044	0	12,356	0	30,136	0	30,136	0	XXX	XXX
9799999	Total Common Stocks				473,720,624	XXX	473,720,624	358,911,917	128,523	2,455,379	0	48,702,131	1,019,626	47,682,505	0	XXX	XXX
9899999	Total Preferred and Common Stocks				473,720,624	XXX	473,720,624	358,911,917	128,523	2,455,379	0	48,702,131	1,019,626	47,682,505	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues9 , the total \$ value (included in Column 8) of all such issues \$7,334,089

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Interest Capitalization		104,876	104,876	.0
36176F-2S-0	G2 #765164 4.607% 10/20/61		12/01/2012	Interest Capitalization		167,987	167,987	.0
36176F-29-2	G2 #765168 4.615% 11/22/61		12/01/2012	Interest Capitalization		52,744	52,744	.0
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON		2,234,093	2,003,700	3,762
36176R-A9-3	G2 #773432 4.506% 01/20/62		12/01/2012	Interest Capitalization		29,552	29,552	.0
36179D-B6-6	GN # AC3661 2.640% 01/15/33		11/28/2012	DEUTSCHE BANK		10,996,896	10,983,167	20,136
36230U-YF-0	G2 4.684% 09/01/46		10/01/2012	Interest Capitalization		54,016	54,016	.0
36230U-VL-7	G2 RF #759715 4.676% 10/26/61		12/01/2012	Interest Capitalization		46,297	46,297	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2012	Interest Capitalization		53,050	53,050	.0
912810-QY-7	U S TREASURY 2.750% 11/15/42		12/12/2012	MORGAN STANLEY FIXED INC		4,901,172	5,000,000	11,015
912828-TR-1	U S TREASURY 1.000% 09/30/19		10/17/2012	DEUTSCHE BANK		5,921,250	6,000,000	2,967
912828-TS-9	U S TREASURY 0.625% 09/30/17		10/05/2012	MORGAN STANLEY FIXED INC		4,992,383	5,000,000	944
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/07/2012	Various		2,998,945	3,000,000	166
912828-TY-6	U S TREASURY 1.625% 11/15/22		11/21/2012	GOLDMAN SACHS		9,946,875	10,000,000	3,591
0599999. Subtotal - Bonds - U.S. Governments						42,500,136	42,495,389	42,581
13606Y-CW-4	CANADIAN IMP BANK CD 1.070% 02/03/14	L.	02/01/2012	UBS WARBURG		3,000,000	3,000,000	.0
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
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
1099999. Subtotal - Bonds - All Other Governments						7,188,220	7,000,000	15,069
03444P-AC-6	ANDREW W MELLON FNDN NY VRDN 0.170% 12/01/32		06/08/2012	MORGAN STANLEY FIXED INC		6,400,000	6,400,000	210
10620N-BT-4	BRAZOS 1.712% 06/25/29		02/23/2012	SEAPORT GROUP LLC		4,203,125	5,000,000	3,401
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS		2,214,035	2,214,035	.0
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		06/27/2012	BANK OF AMERICA SEC		1,208,870	1,000,000	5,941
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		10/23/2012	AMHERST SECURITIES GROUP		2,003,075	1,990,634	3,207
3128HX-H7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL		5,166,687	4,971,703	12,015
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/19/2012	J P MORGAN SEC FIXED INC		9,183,421	8,933,560	9,926
31292S-AF-7	FG C09006 3.000% 07/01/42		07/27/2012	BARCLAYS		3,977,311	3,841,653	3,842
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO		505,714	497,551	553
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO		456,401	449,241	499
3132GV-KV-3	FG Q09908 3.000% 08/01/42		07/27/2012	RBC/DAN		8,041,401	7,793,590	7,794
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/26/2012	RBS GREENWICH CAPITAL		4,694,248	4,090,848	14,318
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2012	Interest Capitalization		92,911	92,911	.0
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial		5,042,116	4,667,275	10,890
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		05/31/2012	DEUTSCHE BANK		3,208,125	3,000,000	1,167
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/29/2012	DEUTSCHE BANK		4,003,319	3,935,675	1,093
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
3136A7-K7-6	FNR SER 201292 CL EB 3.500% 04/25/37		06/27/2012	UBS PANVEBERBER		3,253,125	3,000,000	8,750
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP		2,991,967	2,912,776	6,068
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		12/14/2012	AMHERST SECURITIES GROUP		5,163,281	5,000,000	9,375
3137A1-N9-0	FHMS K008 A2 3.531% 06/25/20		01/12/2012	KGS-ALPHA CAPITAL MARKETS		4,266,719	4,000,000	6,670
3137AB-YF-2	FHR 3870 WB 4.000% 06/15/31		07/27/2012	STEPHENS INC.		5,566,969	4,990,000	.0
3137AK-KD-2	FHMS K705 X1 1.761% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON		2,257,693	.0	7,106
3137AN-WP-7	FHR K707 X1 1.559% 01/25/47		04/17/2012	BANK OF AMERICA SEC		997,913	.0	12,651
3137AN-OX-6	FHR 4027 AB 4.000% 12/15/40		05/23/2012	CRT CAPITAL GROUP LLC		2,584,010	2,377,809	7,398
3137AP-PA-2	FHLMC K018 1.466% 01/25/22		05/08/2012	J P MORGAN SEC FIXED INC		2,993,654	.0	27,346
3137AV-YP-7	FHMS K022 X1 1.309% 07/25/22		11/28/2012	BARCLAYS		2,999,975	.0	11,207
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL		2,351,372	2,304,127	2,880
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2012	Interest Capitalization		97,995	97,995	.0
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		04/26/2012	PERFORMANCE TRUST CAPITAL		1,285,125	1,200,000	.0
31394R-VII-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2012	Interest Capitalization		828,526	828,526	.0
313950-TT-7	FNS 416 A300 3.000% 11/25/42		12/14/2012	BARCLAYS		5,236,682	4,983,608	7,475
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/19/2012	BARCLAYS		3,893,624	3,790,136	3,474
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.669% 02/16/44		12/01/2012	Interest Capitalization		106,126	106,126	.0
38373Y-LK-8	GNMA - CMO 2003-5 Z 5.735% 11/16/42		12/01/2012	Various		193,990	193,990	.0
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
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		12/01/2012	Interest Capitalization		89,803	89,803	.0
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		11/30/2012	J P MORGAN SEC FIXED INC		2,200,000	2,200,000	.0
47759K-AA-7	JUB PROPERTIES LLC OK REV VAR RATE NOTE 0.200% 01/01/36		02/23/2012	STERN		3,625,000	3,625,000	542
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		08/02/2012	PIPER JAFFRAY		3,000,000	3,000,000	.0
592112-LO-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		1,000,000	1,000,000	.0
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		03/28/2012	BMO CAPITAL MARKETS		5,000,000	5,000,000	656
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		12/05/2012	R. SEELAUS & CO		752,100	750,000	2,489
677555-O4-9	OH ECON DEV REV 4.215% 06/01/27		08/10/2012	RBC/DAN		1,000,000	1,000,000	.0
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

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
837151-AL-3	SOCAR REVE 0.746% 07/01/13		05/10/2012	J P MORGAN SEC FIXED INC		4,005,400	4,000,000	904
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
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
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
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
928120-3Z-8	VIRGINIA ST HSG AUTH 4.172% 10/01/32		09/25/2012	RAYMOND JAMES		2,000,000	2,000,000	.0
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.220% 04/01/26		01/26/2012	STERN		2,250,000	2,250,000	308
3199999. Subtotal - Bonds - U.S. Special Revenues						156,033,696	140,649,409	236,526
00130H-BS-3	AES CORP 7.375% 07/01/21		08/07/2012	Tax Free Exchange		690,000	690,000	5,089
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		562,348	559,000	21,060
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		11/27/2012	CTIGROUP GLOBAL MKTS		997,000	1,000,000	.0
02108P-AA-9	Alprion LLC VRDN VRDN 0.200% 10/01/34		03/07/2012	STERN		4,545,000	4,545,000	149
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/27/2012	CTIGROUP GLOBAL MKTS		4,001,889	3,415,000	38,030
038336-CF-8	APTARGROUP Series 2008-C-1 PP 3.250% 09/05/22		08/30/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
039483-BE-1	ARCHER-DANELS-MIDLAND 4.535% 03/26/42		03/15/2012	Tax Free Exchange		1,953,617	2,024,000	43,090
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		284,000	284,000	.0
04939T-AA-2	ATLAS PIPE ESCROW 6.625% 10/01/20		12/06/2012	WELLS FARGO		103,000	100,000	1,509
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2012	Interest Capitalization		88,709	88,709	.0
06848N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		03/05/2012	J P MORGAN SEC H-YIELD		326,000	326,000	.0
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/12/2012	Various		383,438	375,000	.0
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
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		06/21/2012	BANK of AMERICA SEC		519,563	489,000	7,474
141781-AZ-7	CARGILL INC 3.250% 11/15/21		02/15/2012	FTN FINANCIAL SECURITIES		1,522,005	1,500,000	13,948
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		07/25/2012	Various		1,466,403	1,409,000	20,837
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		12/13/2012	J P MORGAN SEC H-YIELD		709,670	689,000	7,687
16524R-AE-3	CHESAPEAKE MIDSTREAM PT/ 6.125% 07/15/22		11/14/2012	Various		969,525	990,000	19,620
166764-AB-6	CHEVRON CORPORATION 2.355% 12/05/22		12/18/2012	RBS GREENWICH CAPITAL		998,230	1,000,000	1,047
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		117,000	117,000	1,260
17318U-AE-4	CGOIT 2012-GC8 AAB 2.608% 09/10/45		09/10/2012	CTIGROUP GLOBAL MKTS		3,523,889	3,523,000	6,636
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		135,000	135,000	4,089
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		813,000	813,000	24,624
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		01/23/2012	CREDIT SUISSE FIRST BOSTON		1,195,270	1,000,000	23,471
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		06/26/2012	CTIGROUP GLOBAL MKTS		1,998,360	2,000,000	.0
20826F-AB-2	CONOCOPHIL CO 1.050% 12/15/17		12/04/2012	BANK of AMERICA SEC		4,988,550	5,000,000	.0
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		11/28/2012	J P MORGAN SEC FIXED INC		10,975,360	11,000,000	.0
22540A-BT-4	CSFB 97-1R 1M5 7.872% 09/30/24		12/01/2012	Interest Capitalization		22	22	.0
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		445,387	443,000	3,433
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		11/08/2012	BANK of AMERICA SEC		141,400	140,000	1,296
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		10/03/2012	BANK of AMERICA SEC		386,000	386,000	.0
24422E-PR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/12/2012	CTIGROUP GLOBAL MKTS		1,994,600	2,000,000	.0
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		192,638	165,000	397
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		10/17/2012	Tax Free Exchange		305,968	303,000	5,878
25470X-AK-1	DISH DBS CORP 5.000% 03/15/23		12/19/2012	DEUTSCHE BANK		143,000	143,000	.0
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
29266R-AB-4	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		1,999,850	2,000,000	22,978
29266R-AC-2	ENERGIZER HOLDINGS INC 4.700% 05/24/22		05/21/2012	GOLDMAN SACHS		997,160	1,000,000	.0
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		23,067	23,103	309
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
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		11/01/2012	Interest Capitalization		137,742	137,742	.0
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		11/01/2012	Interest Capitalization		84,158	84,158	.0
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/20/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		11/20/2012	Various		3,281,831	3,476,000	111,351
36155W-AF-3	GCI INC 8.625% 11/15/19		02/08/2012	STERNE AGEE LEACH		1,054,620	972,000	20,493
36192K-AU-1	GSM5 2012-GCJ7 AAB 2.935% 05/10/45		05/18/2012	GOLDMAN SACHS		7,159,372	7,019,000	3,433
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		11/07/2012	RBS GREENWICH CAPITAL		1,119,880	1,000,000	6,927
36962G-6P-4	GEN ELEC CAP CORP 2.100% 12/11/19		12/05/2012	CTIGROUP GLOBAL MKTS		1,998,440	2,000,000	.0
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/27/2012	DEUTSCHE BANK		542,370	537,000	5,404
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		2,000,000	2,000,000	65,188
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		02/23/2012	BB&T CAPITAL MARKETS		78,278	71,000	224
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		10/19/2012	Tax Free Exchange		326,155	301,000	5,796
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		90,000	90,000	1,186
450319-AA-6	ITC MIDWEST LLC 6.150% 01/31/38		06/22/2012	STERNE AGEE LEACH		5,101,080	4,000,000	100,450
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		12/04/2012	BANK of AMERICA SEC		4,994,700	5,000,000	.0
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/21/2012	Various		1,502,000	1,502,000	.99
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	Various		98,315	106,000	1,836

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON		130,532	124,021	4,121
48126E-AA-7	JPMORGAN CHASE & CO 2.000% 08/15/17		10/25/2012	BANK of AMERICA SEC		5,048,400	5,000,000	19,444
486606-G8-9	KAYNE ANDERSON PP 3.390% 05/03/19		04/30/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0
488360-AF-5	KEMET CORP 10.500% 05/01/18		08/28/2012	Tax Free Exchange		560,888	534,000	18,223
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
500605-AE-0	KOPPERS INC 7.875% 12/01/19		05/30/2012	GLEACHER & CO SEC INC		1,415,610	1,323,000	868
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	BANK of AMERICA SEC		331,000	331,000	0
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		01/18/2012	PRINCERIDGE GROUP LLC		544,195	524,000	5,539
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		02/03/2012	J P MORGAN SEC H-YIELD		248,000	248,000	0
581557-AZ-8	MCKESSON CORP 2.700% 12/15/22		11/29/2012	BANK of AMERICA SEC		998,860	1,000,000	0
58565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		03/14/2012	Various		2,673,598	2,648,000	20,765
61754J-AF-5	MSC 2007-T27 A4 5.651% 06/11/42		07/18/2012	RBC/DAN		2,350,703	2,000,000	7,117
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		500,000	500,000	11,266
637432-MQ-5	NATIONAL RURAL UTILITY 3.050% 02/15/22		01/26/2012	RBS GREENWICH CAPITAL		1,694,152	1,700,000	0
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC H-YIELD		317,000	317,000	0
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/04/2012	WELLS FARGO		1,999,940	2,000,000	0
67105Q-AA-3	OSL SANTA ROSA VDRN 0.210% 02/01/52		12/03/2012	STERN		3,000,000	3,000,000	0
693320-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	Various		2,157,699	2,002,000	11,959
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/15/2012	RBC/DAN		1,019,470	1,000,000	12,066
718172-AT-6	PHILIP MORRIS INTERNAT-III 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		988,720	1,000,000	0
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		03/07/2012	J P MORGAN SEC FIXED INC		1,995,260	2,000,000	0
726505-AP-5	PLAINS ESP COMPANY 6.875% 02/15/23		10/23/2012	J P MORGAN SEC H-YIELD		2,414,000	2,414,000	0
73019H-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
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC H-YIELD		903,000	903,000	6,900
742718-DX-4	PROCTER & GAMBLE CO FRN 0.362% 02/06/14		02/01/2012	CITIGROUP GLOBAL MKTS		3,200,000	3,200,000	0
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	Various		1,491,429	1,393,000	28,543
785583-AJ-4	SABINE PASS LNG LP 6.500% 11/01/20		11/01/2012	JEFFERIES & CO		452,300	452,000	816
78571C-AA-6	SABRE INC 8.500% 05/15/19		07/25/2012	Various		1,212,155	1,181,000	12,164
80007P-AL-3	SANDRIDGE ENERGY INC 8.750% 01/15/20		06/21/2012	Various		2,300,020	2,240,000	85,616
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		06/01/2012	Tax Free Exchange		274,268	271,000	6,504
829259-AH-3	SINCLAR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		860,000	860,000	0
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	Various		736,263	703,000	7,384
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		02/08/2012	J P MORGAN SEC H-YIELD		1,092,500	1,000,000	23,500
85915H-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		10/09/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0
864486-AE-5	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		12/19/2012	Tax Free Exchange		740,374	719,000	11,684
87612E-BA-3	TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS		978,590	1,000,000	0
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		370,000	370,000	0
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
89233P-SS-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		01/09/2012	CITIGROUP GLOBAL MKTS		4,991,750	5,000,000	0
89233P-SW-2	TOYOTA MOTOR CREDIT CORP CORP FLOAT 0.514% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		3,000,000	3,000,000	0
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		04/24/2012	UBS PANNEVEBBER		6,089,943	6,000,000	3,502
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		12/06/2012	UBS PANNEVEBBER		2,049,995	2,000,000	2,596
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY H-YLD		55,000	55,000	0
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		268,830	261,000	0
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		383,640	376,000	0
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PANNEVEBBER		1,024,980	1,000,000	1,970
91324P-BM-3	UNITEDHEALTH GROUP INC 3.875% 10/15/20		04/17/2012	FTN FINANCIAL SECURITIES		1,075,180	1,000,000	538
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER CL 3.298% 11/15/30		11/16/2012	DEUTSCHE BANK		2,049,990	2,000,000	5,130
92276M-AX-3	VENTAS REALTY LP VTR 4.250% 03/01/22		02/01/2012	BANK of AMERICA SEC		2,976,420	3,000,000	0
92276M-AY-1	VENTAS REALTY LP VTR 4.000% 04/30/19		04/12/2012	Various		5,983,260	6,000,000	0
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		843,000	843,000	11,591
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
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		1,941,000	1,941,000	37,122
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		01/31/2012	MORGAN STANLEY FIXED INC		3,164,700	3,000,000	31,990
92933W-AB-4	WEA FINANCE/UIT FIN AUST 6.750% 09/02/19		02/02/2012	FTN FINANCIAL SECURITIES		1,486,838	1,250,000	36,328
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/16/2012	WELLS FARGO		3,029,841	3,000,000	786
95235L-AK-6	WEST CORP LOAN 0.209% 06/30/18		08/10/2012	DEUTSCHE BANK		1,042,133	1,050,000	0
976656-CE-6	WISC ELEC POWER 3.650% 12/15/42		12/05/2012	BARCLAYS		3,984,080	4,000,000	0
06417E-8E-8	BNS CD 0.330% 08/15/13	A.	07/17/2012	BANK of AMERICA SEC		2,800,000	2,800,000	0
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A.	06/14/2012	Tax Free Exchange		999,439	1,000,000	7,593
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A.	08/14/2012	BARCLAYS		2,993,460	3,000,000	0
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A.	09/06/2012	BANK of AMERICA SEC		756,000	756,000	0
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A.	10/03/2012	BANK of AMERICA SEC		508,000	508,000	0
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A.	09/28/2012	Tax Free Exchange		338,880	323,000	10,397

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		339,000	339,000	235
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	F	10/17/2012	BANK OF AMERICA SEC		198,000	198,000	.0
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	12/17/2012	Various		580,041	589,000	7,294
03938L-AQ-7	ARCELORMITTAL 5.750% 08/05/20	F	12/05/2012	Various		575,580	562,000	11,221
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	02/24/2012	Various		3,235,200	3,000,000	45,667
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	02/21/2012	Various		5,943,840	6,000,000	.0
12548W-AA-1	CFC 2012-3A A1L 1.693% 01/29/25	F	12/05/2012	RBS GREENWICH CAPITAL		10,000,000	10,000,000	.0
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/18/2012	BANK OF AMERICA SEC		4,162,400	4,000,000	55,250
12623U-AA-3	CNOOC FIN 2012 3.875% 05/02/22	F	04/26/2012	CTIGROUP GLOBAL MKTS		2,996,550	3,000,000	.0
14214X-BB-8	CARILLION PLC PRIVATE PLACEMENT 3.850% 11/27/17	F	11/02/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
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
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	02/21/2012	BANK OF AMERICA SEC		4,999,300	5,000,000	.0
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/19/2012	Various		574,349	574,000	225
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/02/2012	CTIGROUP GLOBAL MKTS		2,979,600	3,000,000	.0
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	10/15/2012	BANK OF AMERICA SEC		98,053	91,000	55
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
63938N-AB-0	NAVIDS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		446,723	444,000	18,367
761655-AF-6	REXAM PLC PRIVATE PLACEMENT 4.150% 12/18/22	F	12/01/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
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
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	F	03/19/2012	BARCLAYS		2,035,280	2,000,000	27,222
78467K-AF-4	SSE PP 3.890% 04/16/22	F	04/09/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	11/07/2012	BANK OF AMERICA SEC		1,826,660	1,748,000	2,368
85771P-AG-7	STATOIL 2.450% 01/17/23	F	12/03/2012	BARCLAYS		998,720	1,000,000	1,021
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	03/15/2012	HONG KONG SHANGHAI BK		1,117,460	1,000,000	10,631
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/04/2012	DEUTSCHE BANK		304,197	330,000	.0
980236-AL-7	WOODSIDE FINANCE LTD 4.600% 05/10/21	F	01/25/2012	BARCLAYS		3,055,230	3,000,000	30,667
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	04/04/2012	UBS WARBURG		2,050,180	2,000,000	4,000
B0909B-AB-4	BEFIMMO PP 4.830% 05/30/19	F	05/17/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F	08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
F6519*-AF-8	NEOPOST SA PRIVATE PLACEMENT 3.890% 06/20/19	F	04/25/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	F	07/05/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
G7125B-AA-4	PRELLI INT'L PP 4.220% 12/05/17	F	11/26/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	F	03/02/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
G7815B-AE-1	SAP IRELAND FINL PRIVATE PLACEMENT 2.130% 11/15/17	F	11/02/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
K2162B-AA-4	DANISH CROWN PP 4.940% 06/13/22	F	06/01/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
N4281B-BS-3	KONINKLIJKE VOPAK NV 3.740% 06/19/23	F	11/07/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	.0
N7660F-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	03/23/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	.0
W0805F-AM-0	ASSA ABLØY PP 3.480% 08/09/22	F	07/31/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					269,772,418	265,152,414	1,374,268
8399997	Total - Bonds - Part 3					475,494,470	455,297,212	1,668,444
8399998	Total - Bonds - Part 5					171,190,455	170,519,195	568,330
8399999	Total - Bonds					646,684,925	625,816,407	2,226,774
8999997	Total - Preferred Stocks - Part 3					0	XXX	0
8999998	Total - Preferred Stocks - Part 5					4,938	XXX	0
8999999	Total - Preferred Stocks					4,938	XXX	0
00484M-10-6	ACORDA THERAPEUTICS INC		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	4,026,000	94,595		.0
00724F-10-1	ADOBE SYSTEMS INC		09/24/2012	MERRILL LYNCH-ALGO	19,000	638		.0
016255-10-1	ALIGN TECHNOLOGY INC		07/20/2012	Various	28,590,000	855,680		.0
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/09/2012	Various	5,063,000	193,395		.0
043176-10-6	ARUBA NETWORKS INC		12/26/2012	Various	43,330,000	883,378		.0
045327-10-3	ASPEN TECHNOLOGY INC		04/12/2012	KNIGHT SECURITIES	2,709,000	54,127		.0
059692-10-3	BANCORPSSOUTH INC		12/20/2012	Various	42,825,000	597,482		.0
06647F-10-2	BANKRATE INC		12/26/2012	Various	58,135,000	679,315		.0
077454-10-6	BELDEN CDT INC		11/27/2012	Various	29,010,000	995,176		.0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		11/05/2012	INSTINET	5,030,000	242,391		.0
09180C-10-6	BJ'S RESTAURANTS INC		11/15/2012	Various	11,322,000	483,599		.0
092270-10-0	BLACKBAUD INC		10/17/2012	Various	36,650,000	1,009,941		.0
100557-10-7	BOSTON BEER COMPANY INC-A		07/30/2012	Various	4,568,000	474,479		.0
118255-10-8	BUCKEYE TECHNOLOGIES INC		12/20/2012	Various	31,100,000	864,716		.0
119848-10-9	BUFFALO WILD WINGS INC		11/13/2012	Various	2,760,000	206,955		.0
127387-10-8	CADENCE DESIGN SYS INC		11/14/2012	Various	13,085,000	146,934		.0
14754D-10-0	CASH AMERICA INTL INC		12/03/2012	JEFFERIES & CO INC-EQ	6,280,000	239,403		.0
163893-20-9	CHEMTURA CORP		11/14/2012	Various	44,150,000	767,009		.0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
168615-10-2	CHICO'S FAS INC		08/22/2012	Various	33,387.000	511,521		0
17243V-10-2	CINEMARK HOLDINGS INC		11/13/2012	Various	54,107.000	1,259,681		0
179895-10-7	CLARCOR INC		03/06/2012	KNIGHT SECURITIES	1,064.000	52,528		0
19259P-30-0	COINSTAR INC		10/26/2012	Various	20,512.000	1,120,601		0
20564W-10-5	COMSCORE INC		12/11/2012	RUSSELL INVESTMENTS -SOFT	14,345.000	194,577		0
237266-10-1	DARLING INTERNATIONAL INC		12/17/2012	Various	42,225.000	659,415		0
262037-10-4	DRILL-QUIP INC		12/20/2012	Various	4,065.000	286,622		0
26441C-20-4	DUKE ENERGY CORP		10/03/2012	DEUTSCHE BANK -EQ	7,752.000	502,185		0
290840-10-0	EMCOR GROUP INC		12/26/2012	Various	24,872.000	825,514		0
292554-10-2	ENCORE CAPITAL GROUP INC		12/26/2012	SIDOTI & CO LLC	4,870.000	144,309		0
29266S-10-6	ENDOLOGIX INC		06/22/2012	Various	55,345.000	770,787		0
29275Y-10-2	ENERSYS		12/26/2012	Various	25,915.000	956,468		0
296315-10-4	ESCO TECHNOLOGIES INC		01/10/2012	Morgan Stanley	2,737.000	81,412		0
30241L-10-9	FEI COMPANY		04/18/2012	Various	22,520.000	1,008,877		0
34385P-10-8	FLUIDIGM CORP		11/16/2012	Various	44,078.000	669,160		0
349853-10-1	FORWARD AIR CORPORATION		07/23/2012	Various	29,469.000	1,030,039		0
402635-30-4	GULFPORT ENERGY CORP		08/08/2012	Various	18,792.000	406,502		0
40425J-10-1	HIS HOLDINGS CORP		07/27/2012	WILLIAM BLAIR	1,441.000	47,491		0
45256B-10-1	IMPAX LABORATORIES INC		12/12/2012	Various	22,835.000	483,871		0
45784P-10-1	INSULET CORP		10/11/2012	LEERINK SWANN	4,715.000	98,453		0
458140-10-0	INTEL CORPORATION		07/27/2012	Various	97,205.000	2,600,569		0
48123V-10-2	J2 GLOBAL INC		08/16/2012	Various	3,240.000	95,822		0
502160-10-4	LSB INDUSTRIES INC		12/04/2012	Various	22,303.000	688,739		0
513847-10-3	LANCASTER COLONY CORP		12/17/2012	Various	9,486.000	679,172		0
53217R-20-7	LIFE TIME FITNESS INC		10/19/2012	Various	26,455.000	1,186,397		0
535555-10-6	LINDSAY CORP		12/26/2012	Various	8,281.000	530,453		0
535678-10-6	LINEAR TECHNOLOGY CORP		10/22/2012	Various	66.000	2,063		0
548661-10-7	LOWES COMPANIES		07/27/2012	BNY CONVERG-SOFT	33.000	887		0
559080-10-6	MAGELLAN MIDSTREAM PRTRS		10/15/2012	Stock Split	1,163.000	0		0
577933-10-4	MAXIMUS INC		12/18/2012	KNIGHT CAPITAL-CSA-EQUITY	842.000	53,384		0
585055-10-6	MEDTRONIC INC		11/07/2012	Various	8,586.000	356,053		0
594901-10-0	MICROS SYSTEMS INC		12/18/2012	Various	6,290.000	290,005		0
595137-10-0	MICROSEMI CORP		09/07/2012	Various	6,435.000	130,150		0
596278-10-1	MIDDLEBY CORP		06/21/2012	Various	5,975.000	576,475		0
609207-10-5	Mondelez International Inc		10/09/2012	Tax Free Exchange	5,923.000	207,105		0
62541B-10-1	MULTI-FINELINE ELECTRONIX		10/17/2012	Various	10,645.000	269,040		0
637071-10-1	NATIONAL OILWELL VARCO INC		08/30/2012	Morgan Stanley	7,500.000	572,019		0
655844-10-8	NORFOLK SOUTHERN CORP		09/24/2012	MERRILL LYNCH-ALGO	10,252.000	677,442		0
67072V-10-3	NXSTAGE MEDICAL INC		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	7,565.000	115,800		0
674215-10-8	OASIS PETROLEUM INC		09/14/2012	Various	12,371.000	365,724		0
679580-10-0	OLD DOMINION FREIGHT LINE		10/15/2012	Various	24,245.000	988,956		0
679580-10-0	OLD DOMINION FREIGHT LINE		09/10/2012	Stock Split	9,202.000	0		0
680033-10-7	OLD NATIONAL BANCORP		12/11/2012	Various	48,735.000	575,898		0
683399-10-9	ONVX PHARMACEUTICALS INC		06/18/2012	Various	13,240.000	547,942		0
698813-10-2	PAPA JOHN'S INTL INC		11/19/2012	Various	28,695.000	1,450,260		0
699173-20-9	PARAMETRIC TECHNOLOGY CORP		03/30/2012	MERRILL LYNCH-ALGO	2,291.000	64,593		0
716748-10-8	PETROQUEST ENERGY INC		12/21/2012	Various	91,325.000	483,452		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		10/02/2012	Stock Split	23,124.000	0		0
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		03/30/2012	Various	2,238.000	160,658		0
739276-10-3	POWER INTEGRATIONS INC		08/07/2012	Various	16,675.000	624,490		0
741511-10-9	PRICESMART INC		01/11/2012	KEY BANC CAPITAL MARKETS	2,642.000	156,926		0
74979N-10-5	RTI BIOLOGICS INC		04/13/2012	Various	25,985.000	99,120		0
754212-10-8	RAVEN INDUSTRIES INC		05/18/2012	KNIGHT SECURITIES	1,033.000	64,826		0
754212-10-8	RAVEN INDUSTRIES INC		07/26/2012	Stock Split	9,353.000	0		0
760112-10-2	RENTECH INC		11/08/2012	Various	325,465.000	870,744		0
781295-10-0	RUE21 INC		08/24/2012	Various	22,790.000	605,874		0
83088M-10-2	SKYWORKS SOLUTIONS INC		11/14/2012	Various	23,420.000	569,295		0
871237-10-3	SYKES ENTERPRISES INC		11/06/2012	Various	69,440.000	1,104,628		0
87157D-10-9	SYNAPTICS INC		08/02/2012	Various	17,965.000	599,848		0
87162H-10-0	SYNNEX CORP		10/17/2012	Various	21,900.000	782,709		0
88162G-10-3	TETRA TECH INC		11/29/2012	Various	52,515.000	1,374,624		0
882681-10-9	TEXAS ROADHOUSE INC		04/13/2012	JEFFERES & CO INC-EQ	2,935.000	48,507		0
885175-30-7	THORATEC CORP		06/15/2012	Various	6,353.000	199,248		0
89531P-10-5	TREX COMPANY INC		12/20/2012	Various	23,925.000	845,546		0
896818-10-1	TRUMPH GROUP INC		09/21/2012	SIDOTI & CO LLC	6,198.000	381,560		0

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89784N-10-4	TRUE RELIGION APPAREL INC		10/23/2012	Various	39,361.000	1,057,711		0
92335C-10-6	VERA BRADLEY INC		09/19/2012	Various	20,568.000	568,645		0
92827P-10-2	VIRTUSA CORP		11/15/2012	Various	3,275.000	48,813		0
92857F-10-7	VOCERA COMMUNICATIONS INC		12/20/2012	Various	40,310.000	910,295		0
93142Z-10-9	WALGREEN CO		09/25/2012	JP MORGAN - EQ	18,846.000	681,750		0
98235T-10-7	WRIGHT MEDICAL GROUP INC		07/11/2012	Various	32,875.000	690,087		0
81234D-10-9	SEARS CANADA INC	A	11/13/2012	Spin Off	1,655.000	81		0
143658-30-0	CARNIVAL CRUISE UNIT	R	07/27/2012	Various	6,500.000	215,365		0
37733W-10-5	GLAXOSMITHKLINE PLC-ADR	F	01/09/2012	BNY CONVERG-SOFT	1,000.000	44,306		0
610082-14-0	ENERGY XXI BERMUDA	F	11/27/2012	Various	39,620.000	1,414,910		0
N47279-10-9	INTERXION HOLDING NV	F	11/14/2012	Various	49,095.000	912,934		0
N83540-10-7	VISTAPRINT NV	F	10/26/2012	Various	7,425.000	253,444		0
P8744Y-10-2	STEINER LEISURE LTD	F	11/15/2012	Various	8,458.000	406,691		0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					49,101,261	XXX	0
464287-64-8	ISHARES DJ US RUSSELL 2000 GROWTH		11/06/2012	LEERINK SWANN	15,740.000	1,470,044		0
9299999	Subtotal - Common Stocks - Mutual Funds					1,470,044	XXX	0
9799997	Total - Common Stocks - Part 3					50,571,305	XXX	0
9799998	Total - Common Stocks - Part 5					18,787,260	XXX	0
9799999	Total - Common Stocks					69,358,565	XXX	0
9899999	Total - Preferred and Common Stocks					69,363,503	XXX	0
9999999	Totals					716,048,428	XXX	2,226,774

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2012	Paydown		22,796	22,796	24,865	24,865	0	(2,068)	0	(2,068)	0	22,796	0	0	0	615	12/27/2061
36176F-2Z-2	G2 #765168 4.615% 11/22/61		02/01/2012	Paydown		8,082	8,082	8,726	8,728	0	(646)	0	(646)	0	8,082	0	0	0	62	11/22/2061
36230U-YF-0	G2 4.684% 09/01/46		12/01/2012	Paydown		47,949	47,949	52,075	51,847	0	(3,898)	0	(3,898)	0	47,949	0	0	0	1,769	09/01/2046
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2012	Paydown		54,425	54,425	55,756	55,561	0	(1,137)	0	(1,137)	0	54,425	0	0	0	704	11/20/2060
690353-RW-9	OPIC US Agency Floating MTN 0.170% 12/16/19		11/20/2012	Various		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	11,097	12/16/2019
690353-TF-4	OPIC VRDN 0.170% 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
0599999 Subtotal - Bonds - U.S. Governments						18,133,252	18,133,252	18,141,422	18,141,001	0	(7,749)	0	(7,749)	0	18,133,252	0	0	0	23,269	XXX
162296-AC-1	CHATON ALA INDL DEV BRD REV UTILITES 1.200% 08/01/37		02/01/2012	Redemption	100,0000					0	0	0	0	0	1,200,000	0	0	0	4,500	08/01/2037
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/15/2012	Redemption	100,0000	2,714,035	2,714,035	2,714,035	2,714,035	0	0	0	0	0	2,714,035	0	0	0	15,934	11/15/2038
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2012	Redemption	100,0000	260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	14,820	11/01/2023
235036-SV-3	DALLAS REV 0.900% 11/01/12		11/01/2012	Maturity		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	16,720	11/01/2012
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2012	Paydown		668,397	668,397	681,347	680,507	0	(12,110)	0	(12,110)	0	668,397	0	0	0	16,148	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2012	Paydown		961,580	961,580	983,140	981,753	0	(20,173)	0	(20,173)	0	961,580	0	0	0	20,918	07/01/2024
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2012	Paydown		316,752	316,752	336,747	336,424	0	(19,672)	0	(19,672)	0	316,752	0	0	0	7,624	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2012	Paydown		379,499	379,499	403,455	403,069	0	(23,570)	0	(23,570)	0	379,499	0	0	0	9,859	07/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2012	Paydown		380,807	380,807	368,431	368,782	0	12,026	0	12,026	0	380,807	0	0	0	6,760	01/01/2026
312903-5X-1	FGLMC - CMO 174 Z 10.000% 08/15/21		12/15/2012	Paydown		19,575	19,575	20,358	20,474	0	(899)	0	(899)	0	19,575	0	0	0	1,513	08/15/2021
				Redemption	100,0000					0	0	0	0	0						
313375-Y2-7	FHLB 0.400% 11/01/12		01/01/2012	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	667	11/01/2012
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		12/01/2012	Paydown		330	330	344	339	0	(9)	0	(9)	0	330	0	0	0	14	03/01/2021
31361W-SN-3	FNMA # 044053 9.500% 01/01/18		12/01/2012	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	1	01/01/2018
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		12/01/2012	Paydown		530	530	554	545	0	(15)	0	(15)	0	530	0	0	0	23	03/01/2021
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2012	Paydown		300,183	300,183	305,366	305,090	0	(4,907)	0	(4,907)	0	300,183	0	0	0	11,554	10/01/2035
3137A3-HS-1	FHR 3751 MC 4.000% 07/15/37		06/22/2012	STEPHENS INC.		2,145,000	2,000,000	1,983,750	1,985,282	0	1,315	0	1,315	0	1,986,597	0	158,403	158,403	45,778	07/15/2037
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		12/01/2012	Paydown		4,553	4,553	4,511	4,136	0	416	0	416	0	4,553	0	0	0	60	04/01/2030
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2012	Paydown		3,146,751	3,146,751	3,055,780	3,056,802	0	89,949	0	89,949	0	3,146,751	0	0	0	66,033	01/01/2027
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
3138E2-FB-6	FNMA AJ9161 3.000% 01/01/27		09/01/2012	Paydown		488,248	488,248	498,433	498,295	0	(10,047)	0	(10,047)	0	488,248	0	0	0	8,226	01/01/2027
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		12/01/2012	Paydown		132,880	132,880	132,916	132,877	0	3	0	3	0	132,880	0	0	0	4,628	07/01/2032
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		12/01/2012	Paydown		9,185	9,185	9,273	9,265	0	(80)	0	(80)	0	9,185	0	0	0	342	07/01/2032
31393E-LQ-0	FNW 2003-W12 246 5.000% 06/25/43		12/01/2012	Paydown		348,821	348,821	336,994	342,557	0	6,264	0	6,264	0	348,821	0	0	0	9,254	06/25/2043
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2012	Paydown		141,817	141,817	140,354	140,406	0	1,411	0	1,411	0	141,817	0	0	0	3,482	08/01/2033
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2012	Paydown		6,854,259	6,854,259	6,947,897	6,944,613	0	(90,354)	0	(90,354)	0	6,854,259	0	0	0	210,704	01/01/2038
31414M-4H-3	FNMA # 970737 5.000% 11/01/23		12/01/2012	Paydown		930,283	930,283	970,983	968,231	0	(37,948)	0	(37,948)	0	930,283	0	0	0	21,182	11/01/2023
31416X-LG-3	FNCA AB2126 3.000% 01/01/26		12/01/2012	Paydown		1,467,544	1,467,544	1,438,881	1,439,681	0	27,863	0	27,863	0	1,467,544	0	0	0	27,506	01/01/2026
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		05/23/2012	CRT CAPITAL GROUP LLC		2,592,853	2,441,768	2,565,765	2,563,551	0	202	0	202	0	2,563,753	0	29,100	29,100	45,308	01/01/2025
31417U-3R-4	FNMA AC8007 4.000% 01/01/25		06/01/2012	Paydown		579,188	579,188	608,600	608,075	0	(28,887)	0	(28,887)	0	579,188	0	0	0	14,774	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2012	Paydown		2,279,594	2,279,594	2,298,828	2,297,660	0	(18,066)	0	(18,066)	0	2,279,594	0	0	0	46,789	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2012	Paydown		1,052,382	1,052,382	1,082,638	1,080,690	0	(28,308)	0	(28,308)	0	1,052,382	0	0	0	25,309	08/01/2024
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		12/01/2012	Paydown		1,369,445	1,369,445	1,424,651	1,423,058	0	(53,613)	0	(53,613)	0	1,369,445	0	0	0	35,253	01/01/2031
31418M-JL-7	FNMA # ADO266 5.500% 09/25/21		12/01/2012	Paydown		737,585	737,585	778,844	774,459	0	(36,874)	0	(36,874)	0	737,585	0	0	0	21,763	09/25/2021
31418X-Z0-4	FNMA # AD9750 3.500% 12/01/25		12/01/2012	Paydown		2,155,277	2,155,277	2,189,963	2,188,673	0	(33,396)	0	(33,396)	0	2,155,277	0	0	0	44,401	12/01/2025
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		12/01/2012	Paydown		910,108	910,108	925,750	925,169	0	(15,061)	0	(15,061)	0	910,108	0	0	0	17,373	11/01/2025
353205-AV-9	FRANKLIN CNTY OH Rev 1.100% 03/09/12		03/09/2012	Maturity		500,000	500,000	500,985	500,180	0	(180)	0	(180)	0	500,000	0	0	0	5,485	03/09/2012
				Redemption	100,0000					0	0	0	0	0						
372541-AF-9	GEORGE WA UNIV 5.095% 09/15/32		09/15/2012	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,095	09/15/2032
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2012	Paydown		47,692	47,692	49,741	49,574	0	(1,882)	0	(1,882)	0	47,692	0	0	0	1,170	08/20/2026
				Redemption	100,0000					0	0	0	0	0						
567609-CT-7	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		12/01/2012	BMO CAPITAL MARKETS		70,000	70,000	71,614	71,472	0	(1,472)	0	(1,472)	0	70,000	0	0	0	4,130	12/01/2030
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		02/10/2012	Redemption	100,00															

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		12/01/2012	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	15,020	12/01/2021
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		12/01/2012	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	11,025	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		12/01/2012	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	6,208	06/01/2024
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		09/01/2012	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,250	09/01/2025
709163-GU-7	PENNSYLVANIA ST HIGHER ED 3.718% 04/01/23		03/14/2012	Redemption 100.0000		100,000	100,000	99,981	99,981	0	19	0	19	0	100,000	0	0	0	783	04/01/2023
751093-FE-0	RALEIGH NC CTFIS 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
834125-BF-2	SOLANO CA 9.150% 01/01/20		01/03/2012	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	7,778	01/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues								57,383,423	57,035,836	57,510,072	57,494,161	0	(298,241)	0	57,195,920	0	187,503	187,503	918,128	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2012	Paydown		339,495	339,495	292,815	305,656	0	33,840	0	33,840	0	339,495	0	0	0	9,287	05/25/2033
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
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		562,348	559,000	562,695	562,534	0	(186)	0	(186)	0	562,348	0	0	0	66,187	07/15/2021
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		12/27/2012	Call 100.0000		1,462,000	1,462,000	1,455,670	1,457,196	0	555	0	555	0	1,457,751	0	4,249	4,249	421,601	04/01/2019
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		12/05/2012	GMP SECURITIES		130,315	134,000	136,766	136,394	0	(458)	0	(458)	0	135,927	0	(5,612)	(5,612)	17,292	08/01/2018
00441A-AA-2	ACE HARDWARE CORP 9.125% 06/01/16		06/01/2012	Call 104.5630		903,424	864,000	851,904	856,336	0	596	0	596	0	856,932	0	46,492	46,492	39,420	06/01/2016
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		12/31/2012	Various		1,112,150	1,112,150	1,044,609	1,060,394	0	51,756	0	51,756	0	1,112,150	0	0	0	26,662	12/31/2025
02150E-AN-3	CIWALT 2007-5CB 1A13 6.000% 04/25/37		09/27/2012	BARCLAYS		625,666	831,450	603,702	603,702	0	3,616	0	3,616	0	607,318	0	18,349	18,349	37,620	04/25/2037
02150E-AN-3	CIWALT 2007-5CB 1A13 6.000% 04/25/37		10/01/2012	Paydown		61,943	109,903	79,041	78,705	0	(3,461)	0	(3,461)	0	61,943	0	0	0	7,975	04/25/2037
02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2012	Paydown		288,760	310,359	281,998	281,977	0	(13,217)	0	(13,217)	0	288,760	0	0	0	11,253	09/25/2037
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2012	Paydown		138,118	138,118	137,708	137,558	0	560	0	560	0	138,118	0	0	0	4,549	09/25/2035
031162-BD-1	AMGEN INC 3.450% 10/01/20		01/11/2012	WELLS FARGO		1,972,240	2,000,000	1,992,580	1,993,421	0	29	0	29	0	1,993,449	0	(21,209)	(21,209)	20,317	10/01/2020
037411-AQ-8	APACHE CORP 6.250% 04/15/12		04/15/2012	Maturity		2,000,000	2,000,000	2,069,760	2,004,098	0	(4,098)	0	(4,098)	0	2,000,000	0	0	0	62,500	04/15/2012
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
039483-BD-3	ARCHER-DANIELS-MIDLAND 4.535% 03/26/42		03/15/2012	Tax Free Exchange		1,953,617	2,024,000	1,953,121	1,953,400	0	217	0	217	0	1,953,617	0	0	0	43,090	03/26/2042
045054-AA-1	ASSTEAD CAPITAL INC 9.000% 08/15/16		01/09/2012	DEUTSCHE BANK		228,628	218,000	219,960	218,795	0	(8)	0	(8)	0	218,787	0	9,840	9,840	8,012	08/15/2016
048677-AA-6	ATLANTIC MARINE CORP COM 5.535% 06/01/22		05/07/2012	FTN FINANCIAL SECURITIES		514,297	467,500	467,500	467,500	0	0	0	0	0	467,500	0	46,797	46,797	10,583	06/01/2022
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		09/12/2012	BARCLAYS		1,073,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	73,750	73,750	66,111	06/15/2018
04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		201,472	195,000	201,825	201,703	0	(232)	0	(232)	0	201,472	0	0	0	3,839	06/15/2018
05348E-AK-5	AVALONBAY COMMUNITIES 5.500% 01/15/12		01/15/2012	Maturity		1,318,000	1,318,000	1,315,575	1,317,976	0	24	0	24	0	1,318,000	0	0	0	36,245	01/15/2012
055185-20-1	BAC CAPITAL TRUST IV		02/02/2012	INSTINET		1,732,063	80,000	1,794,000	1,794,267	0	473	0	473	0	1,794,740	0	(62,677)	(62,677)	29,375	05/03/2033
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.860% 03/25/37		12/01/2012	Paydown		50,954	50,954	42,771	42,950	0	8,004	0	8,004	0	50,954	0	0	0	1,637	03/25/2037
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
05946X-ZB-8	BAFC 2005-8 4A6 5.500% 01/25/36		06/01/2012	Paydown		533,347	533,347	533,931	531,580	0	1,767	0	1,767	0	533,347	0	0	0	9,242	01/25/2036
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2012	Paydown		185,959	185,959	175,557	179,839	0	6,120	0	6,120	0	185,959	0	0	0	5,236	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2012	Paydown		99,004	99,004	98,188	98,286	0	718	0	718	0	99,004	0	0	0	2,999	11/25/2035
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		12/01/2012	Paydown		547,833	547,833	550,872	548,016	0	(182)	0	(182)	0	547,833	0	0	0	25,545	09/10/2045
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		12/01/2012	Paydown		513,977	513,977	516,562	513,367	0	610	0	610	0	513,977	0	0	0	10,879	11/10/2042
05948X-CP-4	BOAMS 2003-3 1A6 5.500% 05/25/33		01/01/2012	Paydown		124	124	125	125	0	0	0	0	0	124	0	0	0	1	05/25/2033
05949T-AU-1	BACM 2007-1 A2 5.381% 01/15/49		07/01/2012	Paydown		2,392,369	2,392,369	2,397,135	2,387,460	0	4,909	0	4,909	0	2,392,369	0	0	0	47,424	01/15/2049
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		12/01/2012	Paydown		288,503	288,503	234,048	253,358	0	35,146	0	35,146	0	288,503	0	0	0	9,266	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2012	Paydown		84,251	84,251	82,460	83,204	0	1,047	0	1,047	0	84,251	0	0	0	2,610	12/25/2035
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		12/01/2012	Paydown		3	1,734,722	83,846	22,617	61,432	(65,436)	0	(4,004)	0	3	0	0	0	5,370	09/25/2036
059513-AC-5	BACM 2007-4 A3 5.796% 08/10/14		09/01/2012	Paydown		53,323	53,323	53,431	53,431	0	(87)	0	(87)	0	53,323	0	0	0	2,020	08/10/2014
05951F-AZ-2	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2012	Paydown		64,466	105,830	98,233	56,638	50,109	(14,832)	27,449	7,828	0	64,466	0	0	0	3,537	01/25/2037
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		05/22/2012	RBS GREENWICH CAPITAL		1,795,886	1,956,702	1,786,714	1,846,001	0	2,385	0	2,385	0	1,848,386	0	(52,501)	(52,501)	56,744	03/25/2037
05952H-AZ-2	BOAMS 2007-1 1A24 6.000% 03/25/37		05/01/2012	Paydown		43,298	43,298	39,536	40,848	0	2,450	0	2,450	0	43,298	0	0	0	883	03/25/2037
07383F-E9-5	BSCMS 2004-PIWR4 A2 5.286% 06/11/41		09/01/2012	Paydown		342,627	342,627	334,008	338,304	0	4,322	0	4,322	0	342,627	0	0	0	29,816	06/11/2041
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		12/01/2012	Paydown		664,649	664,649	667,934	664,339	0	310	0	310	0	664,649	0	0	0	21,318	02/13/2046
077454-AC-0	BELDEN COT INC 7.000% 03/15/17		08/27/2012	TENDER OFFER																

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Cont-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
09774X-AG-7	BOMBARDIER CAPITAL MITG. SEC. 1998-A B1 7.430% 04/15/28		12/15/2012	Various	0	0	1,116,509	0	0	0	0	0	0	0	0	0	0	0	34,214	04/15/2028
	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34			Redemption	100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
116663-AC-9			06/01/2012			447,020	447,020	447,020	447,020	0	0	0	0	0	447,020	0	0	0	15,310	06/01/2034
118230-AG-6	BUCKEYE PARTNERS 6.050% 01/15/18		06/27/2012	FTN FINANCIAL SECURITIES	0	0	2,169,020	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	169,020	169,020	116,631	01/15/2018
118230-AH-4	BUCKEYE PARTNERS 5.500% 08/15/19		10/10/2012	JEFFERIES & CO	0	1,081,710	1,000,000	1,084,160	1,075,467	0	(6,721)	0	(6,721)	0	1,088,746	0	12,964	12,964	64,167	08/15/2019
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		12/01/2012	Paydown	0	223,807	639,650	304,317	304,188	0	(79,045)	0	(79,045)	0	223,807	0	0	0	26,555	02/25/2037
12544V-AE-9	CIHL 2007-5 A5 5.750% 05/25/37		04/02/2012	JEFFERIES & CO	0	3,332,934	3,979,623	3,568,197	3,567,966	0	(4,499)	0	(4,499)	0	3,563,466	0	(230,532)	(230,532)	79,094	05/25/2037
12544V-AE-9	CIHL 2007-5 A5 5.750% 05/25/37		04/01/2012	Paydown	0	20,377	20,377	18,271	18,270	0	2,108	0	2,108	0	20,377	0	0	0	32	05/25/2037
125581-FV-5	QIT GROUP INC 7.000% 05/01/15		01/23/2012	Call	100.0000	866	866	721	762	0	2	0	2	0	764	0	102	102	192	05/01/2015
				Redemption	100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
125581-FI-3	QIT GROUP INC 7.000% 05/01/16		03/09/2012	Redemption	100.0000	110	110	88	93	0	17	0	17	0	110	0	0	0	2	05/01/2016
125581-FX-1	QIT GROUP INC 7.000% 05/01/17		03/09/2012	Redemption	100.0000	354	354	281	294	0	60	0	60	0	354	0	0	0	6	05/01/2017
125581-FY-9	QIT GROUP INC 7.000% 05/04/15		04/16/2012	Call	100.0000	532,000	532,000	459,805	468,124	0	4,677	0	4,677	0	472,801	0	59,199	59,199	16,137	05/04/2015
125581-FZ-6	QIT 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
				Redemption	100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
125581-FZ-6	QIT 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
125581-GA-0	QIT GROUP INC 7.000% 05/02/17		09/05/2012	Call	100.0000	1,243,000	1,243,000	1,019,008	1,034,182	0	15,125	0	15,125	0	1,049,307	0	193,693	193,693	49,559	05/02/2017
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/15/2012	Paydown	0	127,417	127,417	103,188	103,568	0	24,054	205	23,849	0	127,417	0	0	0	3,938	11/25/2036
126342-EP-5	0.246% 01/27/19		12/01/2012	Paydown	0	33,733	33,733	33,331	33,498	0	234	0	234	0	33,733	0	0	0	591	01/27/2019
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	0	02/25/2037
12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		12/01/2012	Paydown	0	145,932	167,675	156,499	156,493	0	(10,561)	0	(10,561)	0	145,932	0	0	0	6,380	10/25/2035
12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2012	Paydown	0	122,198	122,198	119,754	120,584	0	1,615	0	1,615	0	122,198	0	0	0	4,152	08/25/2035
12667G-XD-1	CIWALT 2005-30CB 1A6 5.500% 08/25/35		10/01/2012	RBS GREENWICH CAPITAL	0	2,530,919	2,857,777	2,443,137	2,475,190	0	4,688	0	4,688	0	2,479,878	0	51,041	51,041	131,868	08/25/2035
12668A-MH-5	CIWALT 2005-49CB A3 5.500% 11/25/35		12/01/2012	Paydown	0	487,626	487,626	451,054	463,423	0	24,203	0	24,203	0	487,626	0	0	0	16,251	11/25/2035
12668A-NH-1	CIWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2012	Paydown	0	138,668	138,668	135,596	138,401	0	3,088	2,821	2,267	0	138,668	0	0	0	4,326	10/25/2035
12668G-AC-6	CIWL 2006-S9 A3 5.728% 11/25/35		12/01/2012	Paydown	0	113,082	113,082	86,451	91,978	0	21,104	0	21,104	0	113,082	0	0	0	3,249	11/25/2035
12668X-AD-7	CIWL 2006-S8 A4 5.650% 03/25/36		12/01/2012	Paydown	0	276,462	276,462	191,369	180,505	0	95,958	0	95,958	0	276,462	0	0	0	7,777	03/25/2036
126694-HK-7	CIWL 2005-25 A6 5.500% 11/25/35		12/01/2012	Paydown	0	153,540	153,540	142,792	148,996	0	4,544	0	4,544	0	153,540	0	0	0	4,910	11/25/2035
126694-JX-7	CIWL 2005-24 A7 5.500% 11/25/35		12/01/2012	Paydown	0	816,422	816,422	811,064	812,963	0	3,459	0	3,459	0	816,422	0	0	0	23,986	11/25/2035
12669E-TS-5	CIWL 2003-39 A19 5.000% 10/25/33		12/01/2012	Paydown	0	994,149	994,149	949,413	985,930	0	8,220	0	8,220	0	994,149	0	0	0	28,481	10/25/2033
12669R-AE-7	CIWL 2007-S1 A5 6.018% 11/25/36		12/01/2012	Paydown	0	252,059	252,059	155,900	138,835	0	113,224	0	113,224	0	252,059	0	0	0	8,148	11/25/2036
12670B-AE-9	CIWL 2007-S2 A5F 6.000% 03/25/37		12/01/2012	Paydown	0	291,735	291,735	217,498	215,808	0	75,927	0	75,927	0	291,735	0	0	0	9,344	03/25/2037
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		06/21/2012	BANK of AMERICA SEC	0	545,235	489,000	482,723	483,625	0	362	0	362	0	483,986	0	61,249	61,249	32,921	09/15/2017
131347-BS-4	CALPINE CORP 7.875% 07/31/20		11/07/2012	Various	0	74,160	72,000	71,385	71,449	0	40	0	40	0	71,489	0	2,671	2,671	7,182	07/31/2020
131347-BN-5	CALPINE CORP 7.500% 02/15/21		11/07/2012	Call	103.0000	191,580	186,000	186,000	186,000	0	0	0	0	0	186,000	0	5,580	5,580	17,128	02/15/2021
				Redemption	100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13213P-AA-8	Cambrian VRDN 0.270% 02/01/31		12/03/2012	Paydown	0	262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	468	02/01/2031
15132E-LC-0	CDMC 2005-1 A5 5.373% 02/18/35		12/01/2012	Paydown	0	454,769	454,769	454,488	453,975	0	795	0	795	0	454,769	0	0	0	11,800	02/18/2035
15672N-AA-2	CEQUEL COM HLDG I/CAP 8.625% 11/15/17		12/28/2012	Various	0	1,950,579	1,822,000	1,808,082	1,811,122	0	847	0	847	0	1,811,969	0	138,610	138,610	189,583	11/15/2017
17025T-BS-9	CIHL 2007-15 M 6.352% 09/25/37		03/02/2012	Paydown	2	1,049,545	902	0	0	0	2	0	2	0	0	0	0	0	0	09/25/2037
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange	0	318,000	318,000	318,000	318,000	0	0	0	0	0	318,000	0	0	0	3,425	06/15/2021
17309B-AD-9	CIHL 2006-WF2 A2E 6.351% 05/25/36		12/01/2012	Paydown	0	15,545	15,545	12,457	12,073	0	3,472	0	3,472	0	15,545	0	0	0	586	05/25/2036
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		12/01/2012	Paydown	0	30,442	33,964	20,150	21,555	2,075	9,982	3,169	0	0	30,442	0	0	0	983	11/25/2036
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE 9.250% 12/15/17		11/19/2012	TENDER OFFER	0	119,059	114,000	120,138	120,007	0	(1,191)	0	(1,191)	0	118,815	0	244	244	13,203	12/15/2017
194262-AE-1	COLLE 2002-1 A5 1.695% 03/01/42		10/23/2012	STORMHARBOR SECURITIES	0	9,600,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(400,000)	(400,000)	102,013	03/01/2042
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		12/01/2012	Paydown	0	1,697,196	1,697,196	1,631,960	1,691,701	0	5,495	0	5,495	0	1,697,196	0	0	0	44,208	10/15/2037
203372-AH-0	COMSCOPE INC 8.250% 01/15/19		11/06/2012	Various	0	925,113	854,000	891,225	886,927	0	(4,637)	0	(4,637)	0	882,289	0	42,823	42,823	90,836	01/15/2019
205887-BE-1	CONAGRA FOODS INC 5.875% 04/15/14		03/22/2012	Various	0	6,014,715	5,500,000	5,573,235	5,535,980	0	(3,275)	0	(3,275)	0	5,532,705	0	482,010	482,010	139,694	04/15/2014
210518-BB-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT	0	4,078,040	4,000,000	4,000,000	4,											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
22540A-FY-9	CSFB 98-C1 E 7.340% 05/17/40		04/11/2012	Paydown		2,483,290	2,483,290	2,483,290	2,483,290	0	0	0	0	0	2,483,290	0	0	0	35,613	05/17/2040
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2012	Paydown		137,352	137,352	137,352	134,362	0	2,990	0	2,990	0	137,352	0	0	0	4,034	06/25/2033
22541S-AC-2	CSFB 2004-C1 A3 4.321% 01/15/37		06/01/2012	Paydown		260,517	260,517	252,610	259,482	0	1,035	0	1,035	0	260,517	0	0	0	4,736	01/15/2037
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		12/01/2012	Paydown		1,394,256	1,394,256	1,414,952	1,406,310	0	(12,054)	0	(12,054)	0	1,394,256	0	0	0	60,290	09/15/2040
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		12/01/2012	Paydown		1,176,298	1,176,298	1,167,706	1,172,392	0	3,906	0	3,906	0	1,176,298	0	0	0	31,392	08/15/2040
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		12/01/2012	Paydown		103,454	103,454	104,295	103,939	0	(484)	0	(484)	0	103,454	0	0	0	4,985	12/15/2040
226373-AA-6	CRESTWOOD MDSM PART 7.750% 04/01/19		05/07/2012	Tax Free Exchange		445,387	443,000	445,810	445,526	0	(140)	0	(140)	0	445,387	0	0	0	20,600	04/01/2019
226566-AM-9	CRICKET COMMUNICATIONS I 7.750% 10/15/20		02/17/2012	Various		1,175,640	1,212,000	1,158,975	1,161,969	0	524	0	524	0	1,162,493	0	13,147	13,147	32,484	10/15/2020
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/03/2012	Various		256,650	236,000	231,224	231,975	0	50	0	50	0	232,025	0	24,625	24,625	10,065	02/15/2018
23292B-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2012	Paydown		25,336	25,336	13,101	3,519	9,582	12,234	0	21,816	0	25,336	0	0	0	1,413	08/15/2018
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2012	Paydown		509,760	509,760	514,836	514,511	0	(4,751)	0	(4,751)	0	509,760	0	0	0	9,988	01/10/2021
240019-B0-1	DAYTON POWER & LIGHT 5.125% 10/01/13		03/07/2012	FTN FINANCIAL SECURITIES		5,315,350	5,000,000	5,138,000	5,056,773	0	(6,160)	0	(6,160)	0	5,050,613	0	264,737	264,737	114,601	10/01/2013
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2012	Paydown		155,857	155,857	147,699	153,069	0	2,788	0	2,788	0	155,857	0	0	0	4,768	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2012	Paydown		161,820	161,820	152,893	152,888	0	8,932	0	8,932	0	161,820	0	0	0	6,113	09/25/2035
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		12/01/2012	Paydown		51,363	111,027	93,498	55,822	41,178	(16,194)	29,444	(4,460)	0	51,363	0	0	0	3,151	10/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 06/25/36		12/01/2012	Paydown		221,502	221,502	191,049	182,941	0	38,561	0	38,561	0	221,502	0	0	0	6,908	06/25/2036
25459H-AG-0	DIRECTV HLDS/FIN 7.625% 05/15/16		05/15/2012	Various		6,228,780	6,000,000	6,460,000	6,259,517	0	(40,380)	0	(40,380)	0	6,219,137	0	9,643	9,643	228,750	05/15/2016
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Various		1,182,737	1,165,000	1,185,593	1,184,367	0	(1,630)	0	(1,630)	0	1,182,737	0	0	0	111,055	07/15/2019
268520-AA-1	EH HOLDING CORP 6.500% 06/15/19		02/28/2012	Tax Free Exchange		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,186	06/15/2019
268520-AC-7	EH HOLDING CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	387	06/15/2021
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		10/01/2012	Maturity		2,000,000	2,000,000	1,989,480	1,998,514	0	1,486	0	1,486	0	2,000,000	0	0	0	133,222	10/01/2012
281397-BB-4	ELAB 2003-2 2A13 1.728% 08/01/43		01/11/2012	BANK OF NEW YORK Redemption 100.0000		2,534,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	(266,000)	(266,000)	0	08/01/2043
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2012			136,366	136,366	136,366	136,366	0	0	0	0	0	136,366	0	0	0	4,798	01/19/2031
29078E-AC-9	EMBARQ CORP 6.738% 06/01/13		04/02/2012	Call 100.0000		500,000	500,000	503,140	500,792	0	(136)	0	(136)	0	500,655	0	(655)	(655)	47,359	06/01/2013
29266R-AA-6	ENERGIZER HOLDINGS INC 4.700% 05/19/21		02/17/2012	Tax Free Exchange		1,999,850	2,000,000	1,999,840	1,999,848	0	2	0	2	0	1,999,850	0	0	0	22,978	05/19/2021
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		12/31/2012	Various Redemption 100.0000		1,149,586	1,116,103	1,102,183	1,102,272	0	1,942	0	1,942	0	1,104,215	0	45,371	45,371	137,427	08/01/2017
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2012	Redemption 100.0000		303,619	303,619	303,619	303,619	0	0	0	0	0	303,619	0	0	0	13,982	07/10/2018
31331F-AU-5	FEDERAL EXPRESS CORP 7.500% 01/15/18		02/10/2012			1,219,825	1,219,825	1,345,095	1,275,981	0	(56,157)	0	(56,157)	0	1,219,825	0	0	0	51,617	01/15/2018
319963-AP-9	FIRST DATA CORP 9.875% 09/24/15		03/14/2012	DEUTSCHE BANK		86,860	86,860	78,095	80,994	0	233	0	233	0	81,227	0	5,633	5,633	3,987	09/24/2015
319963-AW-4	FIRST DATA CORP 8.875% 08/15/20		10/04/2012	BARCLAYS		548,835	500,000	543,750	541,068	0	(3,828)	0	(3,828)	0	537,240	0	11,595	11,595	50,643	08/15/2020
319963-AY-0	FIRST DATA CORP 8.250% 01/15/21		03/14/2012	DEUTSCHE BANK		367,104	377,000	351,553	353,292	0	373	0	373	0	353,665	0	13,438	13,438	21,081	01/15/2021
32051G-KU-8	FHASI 2005-2 1A2 5.500% 05/25/35		03/01/2012	Paydown		1,058,444	1,058,444	1,072,336	1,054,891	0	3,553	0	3,553	0	1,058,444	0	0	0	8,823	05/25/2035
32051G-SD-8	FHASI 2005-FAS 3A1 5.500% 08/25/35		12/01/2012	Paydown		138,561	138,561	138,475	138,229	0	332	0	332	0	138,561	0	0	0	3,893	08/25/2035
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/13/2012	RBS GREENWICH CAPITAL		892,071	936,557	861,633	886,992	0	920	0	920	0	887,911	0	4,159	4,159	30,746	08/25/2036
32052L-AC-7	FHASI 2006-2 1A3 6.000% 08/25/36		06/01/2012	Paydown		36,590	36,590	33,663	34,653	0	1,936	0	1,936	0	36,590	0	0	0	611	08/25/2036
32056F-AG-7	FHASI 2007-5 B1 6.250% 08/25/37		06/01/2012	Paydown		1	1	0	0	0	0	0	0	1	0	0	0	0	0	08/25/2037
33715H-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/17/2012	FTN FINANCIAL SECURITIES		522,150	500,000	498,675	499,348	0	41	0	41	0	499,389	0	22,761	22,761	15,616	04/01/2016
337756-AB-6	FISHER COMMUNICATIONS INC 8.625% 09/15/14		01/16/2012	Call 101.4375		574,136	566,000	573,139	565,461	0	(72)	0	(72)	0	565,389	0	8,748	8,748	16,408	09/15/2014
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		12/01/2012	Paydown		23,475	23,475	23,603	23,481	0	(6)	0	(6)	0	23,475	0	0	0	1,109	04/10/2040
36185N-2D-1	GMACC 2004-J2 A7 5.750% 06/25/34		12/01/2012	Paydown		883,576	883,576	849,200	874,406	0	9,170	0	9,170	0	883,576	0	0	0	33,983	06/25/2034
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/15/2012	Paydown		160,427	160,427	107,149	104,194	3,872	53,437	1,075	56,234	0	160,427	0	0	0	5,589	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2012	Paydown		104,654	104,654	99,699	101,623	0	3,031	0	3,031	0	104,654	0	0	0	4,179	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2012	Paydown		168,468	168,468	137,722	148,574	0	19,894	0	19,894	0	168,468	0	0	0	6,036	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1 0.560% 01/25/45		12/25/2012	Paydown		185,076	185,076	162,404	162,063	0	23,013	0	23,013	0	185,076	0	0	0	488	01/25/2045
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2012	Paydown		117,139	117,139	120,651	119,939	0	(2,800)	0	(2,800)	0	117,139	0	0	0	2,360	08/10/2043
368290-HI-9	GENC 2004-C3 A4 5.189% 07/10/39		12/01/2012	Paydown		62,761	62,761	60,682	61,800	0	961	0	961	0	62,761	0	0	0	3,257	07/10/2039
368798-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2012	Various		94,627	94,627	94,627	94,627	0	0	0	0	0	94,627	0	0	0	3,015	01/15/2026
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18																			

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
42330P-AA-5	HELIUM ENERGY SOLUTIONS GROUP 9.500%		01/15/16	Call	104.7500	426,333	407,000	358,947	370,966	0	1,511	0	1,511	0	372,477	0	53,856	53,856	27,388	01/15/2016
428236-AV-5	HEWLETT PACKARD 4.750% 06/02/14		05/03/2012	WELLS FARGO		3,192,210	3,000,000	2,999,790	2,999,796	0	28	0	28	0	2,999,825	0	192,385	192,385	61,750	06/02/2014
429827-AE-8	HEF 2004-1 A5 0.098% 01/01/44		11/26/2012	BANK OF NEW YORK		11,406,250	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	(1,093,750)	(1,093,750)	170,562	01/01/2044
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		12/01/2012	Paydown		88,238	88,238	14,312	14,250	0	73,988	0	73,988	0	88,238	0	0	0	1,990	05/25/2036
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCERIDGE GROUP LLC		1,262,015	1,554,000	1,547,869	1,548,843	0	84	0	84	0	1,548,927	0	(286,912)	(286,912)	59,220	10/15/2016
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	0	19,180	0	4,442,450	0	(819,203)	(819,203)	205,165	04/25/2036
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		07/01/2012	Paydown		270,188	406,109	360,413	357,838	0	(8,675)	0	(8,675)	0	349,163	0	0	0	8,486	04/25/2036
45661T-AM-3	ENERGY 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
456652-AG-1	NUJA 2007-A1 A7 6.000% 08/25/37		05/22/2012	KNIGHT LIBERTAS LLC		4,371,593	5,231,525	5,139,564	5,167,372	0	(17,931)	0	(17,931)	0	5,149,441	0	(777,848)	(777,848)	151,714	08/25/2037
456652-AG-1	NUJA 2007-A1 A7 6.000% 08/25/37		05/01/2012	Paydown		263,737	263,737	259,101	260,503	0	3,234	0	3,234	0	263,737	0	0	0	4,392	08/25/2037
45768V-AD-0	INSIGHT COMMUNICATIONS 9.375% 07/15/18		04/02/2012	Call	103.0701	1,995,438	1,936,000	1,946,554	1,944,500	0	(388)	0	(388)	0	1,944,111	0	51,326	51,326	364,300	07/15/2018
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560%		01/25/36	Paydown		105,736	105,736	105,730	105,533	0	203	0	203	0	105,736	0	0	0	3,312	01/25/2036
46412Q-AC-1	IRIHE 2006-2 2A2 6.240% 02/25/36		12/01/2012	Paydown		695,287	695,287	693,892	508,320	184,159	2,808	0	186,967	0	695,287	0	0	0	24,322	02/25/2036
46412Q-AE-7	IRIHE 2006-2 2A4 6.170% 02/25/36		12/01/2012	Paydown		129,311	129,311	126,291	126,325	0	2,986	0	2,986	0	129,311	0	0	0	4,733	02/25/2036
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		12/01/2012	Paydown		538,435	538,435	562,665	548,684	0	(10,250)	0	(10,250)	0	538,435	0	0	0	16,754	08/12/2040
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		12/01/2012	Paydown		311,378	311,378	232,150	232,023	0	79,355	0	79,355	0	311,378	0	0	0	9,841	07/25/2036
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		12/05/2012	Various		675,562	648,021	654,373	653,694	0	(865)	0	(865)	0	652,829	0	22,733	22,733	66,085	03/15/2018
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		09/29/2012	Redemption	100.0000	179,871	179,871	169,749	173,808	0	6,063	0	6,063	0	179,871	0	0	0	10,157	03/29/2021
513075-AP-6	LAMAR MEDIA CORP 6.625% 08/15/15		02/27/2012	TENDER OFFER		428,797	418,000	388,691	403,429	0	396	0	396	0	403,825	0	24,972	24,972	13,620	08/15/2015
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2012	Paydown		346,882	504,755	437,985	459,134	0	(12,971)	99,281	(112,252)	0	346,882	0	0	0	15,731	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2012	Paydown		67,886	114,110	99,189	73,233	38,531	(13,387)	0	30,490	0	67,886	0	0	0	3,765	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		12/01/2012	Paydown		113,885	161,923	162,211	168,704	0	(9,662)	29,014	(38,676)	0	113,885	0	0	0	5,737	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2012	Paydown		8	98,602	77,189	31,909	47,126	(32,325)	46,701	(31,900)	0	8	0	0	0	3,111	11/25/2036
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/01/2012	Paydown		139,650	168,662	130,136	126,456	0	40,822	0	40,822	0	139,650	0	0	0	11,367	05/25/2037
52521Y-AV-8	LMT 2007-8 1B1 6.2558% 08/25/2037		01/01/2012	INCOME ADJUSTMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	(16,188)	08/25/2037
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		05/29/2012	Various		866,063	811,000	825,744	821,491	0	(1,548)	0	(1,548)	0	819,943	0	46,119	46,119	56,192	02/15/2015
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		06/29/2012	Call	103.0000	15,440	15,000	15,273	15,195	0	(45)	0	(45)	0	15,149	0	301	301	1,308	02/15/2015
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		12/13/2012	Various		990,740	998,000	1,025,106	1,019,771	0	(4,382)	0	(4,382)	0	1,015,388	0	(24,648)	(24,648)	116,273	10/01/2016
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		10/31/2012	Redemption	100.0000	276,800	276,800	276,800	276,800	0	0	0	0	0	276,800	0	0	0	16,124	10/31/2023
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		11/30/2012	Paydown		161,200	161,200	161,200	161,200	0	0	0	0	0	161,200	0	0	0	9,105	05/31/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		05/24/2012	Call	108.8750	206,863	190,000	192,622	192,276	0	(218)	0	(218)	0	192,058	0	14,805	14,805	10,914	04/01/2018
576434-RW-6	MALT 2004-5 B1 5.994% 06/25/34		12/01/2012	Paydown		437,202	437,202	413,702	421,349	0	15,853	0	15,853	0	437,202	0	0	0	14,267	06/25/2034
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2012	Redemption	100.0000	182,667	182,667	182,667	182,667	0	0	0	0	0	182,667	0	0	0	7,750	08/01/2025
60040H-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330%		06/30/27	Redemption	100.0000	101,005	101,005	101,005	101,005	0	0	0	0	0	101,005	0	0	0	4,038	06/30/2027
617446-HR-3	MORGAN STANLEY 5.300% 03/01/13		06/19/2012	DEUTSCHE BANK		10,178,200	10,000,000	9,831,100	9,974,503	0	10,201	0	10,201	0	9,984,704	0	193,496	193,496	428,417	03/01/2013
61745M-XA-6	MSC 2004-HQ3 A3 4.490% 01/13/41		05/01/2012	Paydown		546,540	546,540	549,721	546,097	0	442	0	442	0	546,540	0	0	0	9,218	01/13/2041
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		130,869	130,869	105,275	107,053	0	27,158	3,342	23,816	0	130,869	0	0	0	3,967	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		12/01/2012	Paydown		179,911	179,911	154,208	153,083	0	26,828	0	26,828	0	179,911	0	0	0	5,960	01/25/2047
626808-AA-7	MURRAY VRDN 0.320% 12/01/40		01/01/2012	Redemption	100.0000	160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	0	12/01/2040
62912X-AA-2	NGPL PIPE LLC 6.514% 12/15/12		05/25/2012	TENDER OFFER		5,168,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	168,500	168,500	144,756	12/15/2012
629377-BO-4	NRG ENERGY INC 7.875% 05/15/21		02/28/2012	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,266	05/15/2021
653522-DQ-2	NIAGARA MOHAWK 3.553% 10/01/14		03/15/2012	KEY BANC-MCDONALD		1,592,115	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	92,115	92,115	25,019	10/01/2014
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/03/2012	Redemption	100.0000	376,000	376,000	376,000	376,000	0	0	0	0	0	376,000	0	0	0	10,282	01/01/2018
655356-JL-8	NASC 1998-D6 A3 7.306% 03/15/30		12/11/2012	Paydown		8,073,485	8,073,485	8,652,189	8,221,581	0	(148,096)	0	(148,096)	0	8,073,485	0	0	0	569,177	03/15/2030
665501-AE-2	NORTHERN NAT GAS 5.375% 10/31/12		10/31/2012	Maturity		2,575,000	2,575,000	2,557,336	2,572,301	0	2,699	0	2,699	0	2,575,000	0	0	0	138,406	10/31/2012
67021B-AE-9	NI 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
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2012	Redemption	100.0000	83,333	83,333	83,333	83,											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2012	Redemption	100,000															
				Redemption	100,000	41,668	41,668	39,635	39,810	0	1,858	0	1,858	0	41,668	0	0	0	2,365	12/01/2028
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2012			451,474	451,474	450,350	450,588	0	886	0	886	0	451,474	0	0	0	24,773	12/30/2020
689304-AD-9	PECO CORP 4.750% 10/01/12		10/01/2012	Maturity		5,050,000	5,050,000	4,918,549	5,030,975	0	19,025	0	19,025	0	5,050,000	0	0	0	239,875	10/01/2012
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
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	PBC/DAN		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
73932L-AA-1	POWER RECEIVABLES FIN 6.290% 01/01/12		01/01/2012	Redemption	100,000	82,986	82,986	82,962	82,986	0	0	0	0	0	82,986	0	0	0	1,305	01/01/2012
749121-BR-9	QWEST COMMUNICATIONS 7.500% 02/15/14		05/17/2012	Call	100,000	582,000	582,000	576,180	578,531	0	579	0	579	0	579,109	0	2,891	2,891	32,980	02/15/2014
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/01/36		12/01/2012	Paydown		53,788	96,813	81,163	81,033	0	(8,270)	18,975	(27,245)	0	53,789	0	0	0	3,112	06/01/2036
				Redemption	100,000					0										
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2012			11	11	12	12	0	(2)	0	(2)	0	11	0	0	0		12/07/2022
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2012	Paydown		29,159	29,159	22,013	23,086	0	6,403	330	6,073	0	29,159	0	0	0	1,018	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2012	Paydown		32,571	32,571	25,116	25,908	0	7,483	820	6,663	0	32,571	0	0	0	1,133	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		12/01/2012	Paydown		105,286	105,286	100,046	103,868	0	5,561	4,143	1,418	0	105,286	0	0	0	2,821	05/25/2036
760985-PP-0	RAMP 2002-RS6 A16 4.922% 11/25/32		12/01/2012	Paydown		798,449	798,449	730,581	731,217	0	67,231	0	67,231	0	798,449	0	0	0	21,658	11/25/2032
76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		12/01/2012	Paydown		42,200	42,200	36,714	36,849	0	5,352	0	5,352	0	42,200	0	0	0	1,787	09/25/2033
761118-XG-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2012	Paydown		93,485	118,144	100,136	105,957	0	(6,607)	5,865	(7,742)	0	93,485	0	0	0	3,851	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2012	Paydown		3,061,615	3,061,615	3,053,004	3,048,561	0	13,055	0	13,055	0	3,061,615	0	0	0	88,359	11/25/2035
78009N-B0-8	Royal Bank CD 0.670% 11/09/12		11/09/2012	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	19,435	11/09/2012
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		10/01/2012	Various		1,035,779	978,000	976,684	977,546	0	138	0	138	0	977,684	0	58,095	58,095	49,179	11/30/2013
826338-AA-3	SIERRA LAND CO 0.260% 03/01/48		11/01/2012	Call	100,000	240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	574	03/01/2048
				Redemption	100,000															
826338-AA-3	SIERRA LAND CO 0.260% 03/01/48		03/01/2012			220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	142	03/01/2048
828690-AA-5	SIMMONS BEDDING CO 11.250% 07/15/15		10/01/2012	TENDER OFFER		176,035	170,000	183,133	175,415	0	(2,659)	0	(2,659)	0	172,757	0	3,278	3,278	23,163	07/15/2015
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
863590-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2012	Paydown		411,720	411,720	405,271	407,960	0	3,760	0	3,760	0	411,720	0	0	0	15,354	08/25/2035
863590-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2012	Paydown		487,594	487,594	473,202	484,112	0	13,989	10,506	3,483	0	487,594	0	0	0	14,916	10/25/2035
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		09/21/2012	Various		1,182,246	1,131,000	959,842	1,006,891	0	14,357	0	14,357	0	1,021,249	0	160,997	160,997	106,895	07/01/2016
87612B-AG-7	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/17/2012	Tax Free Exchange		305,864	308,000	305,690	305,842	0	22	0	22	0	305,864	0	0	0	0	02/01/2021
87612E-AT-3	TARGET CORP 5.125% 01/15/13		06/22/2012	BARCLAYS		3,077,670	3,000,000	2,990,220	2,997,753	0	1,043	0	1,043	0	2,998,796	0	78,874	78,874	146,063	01/15/2013
880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		12/30/2012	Various		274,519	274,519	274,519	274,519	0	0	0	0	0	274,519	0	0	0	10,499	03/30/2024
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		727,760	827,000	828,596	828,465	0	(4)	0	(4)	0	828,461	0	(100,701)	(100,701)	30,991	08/15/2020
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
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call	103,000	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
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
89233P-AT-0	TOYOTA MOTOR CREDIT CORP 0.290% 01/12/12		01/12/2012	Maturity		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	1,895	01/12/2012
				Redemption	100,000															
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2012			730,333	730,333	732,240	731,386	0	(1,053)	0	(1,053)	0	730,333	0	0	0	22,056	01/31/2018
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		12/21/2012	Various		235,823	229,000	230,561	230,504	0	(367)	0	(367)	0	230,137	0	5,685	5,685	19,178	11/01/2018
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/22/2012	WELLS FARGO		518,295	545,000	457,800	481,106	0	3,804	0	3,804	0	484,900	0	33,386	33,386	17,049	06/01/2015
92343V-AQ-7	VERIZON COMMUNICATIONS 8.750% 11/01/18		12/17/2012	Call	100,000	346,000	346,000	344,055	344,497	0	162	0	162	0	344,659	0	1,342	1,342	173,256	11/01/2018
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
92839U-AE-7	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		2,165,000	2,165,000	2,165,000	2,165,000	0	0	0	0	0	2,165,000	0	0	0	41,406	04/15/2019
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970%		09/13/28	Paydown		261,809	261,809	261,808	261,771	0	37	0	37	0	261,809	0	0	0	4,237	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2012	Paydown		345,762	345,762	288,712	303,603	0	42,159	0	42,159	0	345,762	0	0	0	11,215	06/25/2033
92931B-AB-2	INTEGRYS ENERGY 5.375% 12/01/12		12/01/2012	Maturity		2,000,000	2,000,000	1,997,080	1,999,506	0	494	0	494	0	2,000,000	0	0	0	107,500	12/01/2012
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		12/01/2012	Paydown		186,564	186,564	179,859	184,438	0	2,126	0	2,126	0	186,564	0	0	0	8,506	12/15/2035
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		12/01/2012	Paydown		41,594	41,594	36,577	39,276	0	2,318	0	2,318	0	41,594	0	0	0	744	02/15/2041
92976B-BL-5	WBCMT 2005-C22 5.489% 12/15/44		11/01/2012	Paydown		4,665,750	4,665,750	4,698,738	4,668,100	0	(2,350)	0	(2,350)	0	4,665,750	0	0	0	149,217	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
949772-AG-2	WFMS 2005-18 2A4 5.500% 12/25/35		04/01/2012	Paydown		147,840	147,840	148,348	147,348	0	492	0	492	0	147,840	0	0	0	1,576	12/25/2035	
949815-AG-9	WFMS 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	
949815-AG-9	WFMS 2005-16 A4 5.750% 01/25/36		07/03/2012	Paydown		544,642	544,642	535,621	539,232	0	5,410	0	5,410	0	544,642	0	0	0	51,410	01/25/2036	
94982N-AC-8	WFMS 2005-4 A3 5.000% 04/25/35		12/01/2012	Paydown		416,426	416,426	417,077	415,317	0	1,109	0	1,109	0	416,426	0	0	0	10,781	04/25/2035	
94983L-AY-3	WFMS 2006-2 2A5 5.500% 03/25/36		12/01/2012	Paydown		257,915	257,915	250,782	253,470	0	4,445	0	4,445	0	257,915	0	0	0	8,165	03/25/2036	
94984Y-AP-3	WFMS 2006-16 A14 5.000% 11/25/36		12/01/2012	Paydown		1,008,273	1,008,273	979,443	998,777	0	9,496	0	9,496	0	1,008,273	0	0	0	44,101	11/25/2036	
94986B-AE-6	WFMS 2007-9 1A5 5.500% 07/25/37		03/23/2012	RBS GREENWICH CAPITAL		1,950,000	2,000,000	1,875,000	1,921,499	0	2,890	0	2,890	0	1,924,389	0	25,611	25,611	35,750	07/25/2037	
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	OTIGROUP 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	
96008Y-AB-1	WESTFIELD CAP 5.125% 11/15/14 WILMINGTON TR CO FEDERAL EXPRESS 10.600%		10/23/2012	Various Redemption 100.0000		9,715,410	9,000,000	8,928,050	8,974,819	0	6,726	0	6,726	0	8,981,545	0	733,865	733,865	433,063	11/15/2014	
97180*-AM-0	03/28/12 WILMINGTON TR CO FEDERAL EXPRESS 10.600%		03/28/2012	Redemption 100.0000		460,805	460,805	460,805	460,805	0	0	0	0	0	460,805	0	0	0	24,423	03/28/2012	
97180*-AN-8	02/25/12 WILMINGTON TR CO AMER AIR-N497AA 4.321%		02/25/2012	Redemption 100.0000		220,021	220,021	220,021	220,021	0	0	0	0	0	220,021	0	0	0	11,661	02/25/2012	
971804-9N-1	03/15/13		06/05/2012	PRIVATE PLACEMENT		353,027	641,868	175,872	175,872	0	0	0	0	0	175,872	0	177,155	177,155	0	03/15/2013	
06849R-AB-8	BARRICK NA FINANCE LLC 6.800% 09/15/18	L	04/03/2012	Various		2,434,140	2,000,000	2,279,720	2,230,998	0	(8,006)	0	(8,006)	0	2,222,992	0	211,148	211,148	77,067	09/15/2018	
15135U-AB-5	CENOVUS ENERGY INC 4.500% 09/15/14	A	03/07/2012	NATIONAL BANK OF CANADA		1,084,930	1,000,000	1,012,294	1,008,219	0	(566)	0	(566)	0	1,007,654	0	77,276	77,276	22,125	09/15/2014	
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	06/18/2012	BARCLAYS		542,650	536,000	540,175	539,962	0	(196)	0	(196)	0	539,766	0	2,884	2,884	26,564	03/15/2021	
878742-AG-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	11/19/2012	Call 100.0000		2,462,000	2,462,000	2,886,297	2,768,098	0	(47,214)	0	(47,214)	0	2,720,884	0	(258,884)	(258,884)	752,937	05/15/2019	
87971K-AG-2	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		959,959	895,000	883,781	884,809	0	130	0	130	0	884,939	0	75,020	75,020	17,713	12/15/2018	
89346D-AD-9	TRANSALTA CORP 4.750% 01/15/15 ULTRA RESOURCES INC 2010 E 4.510%	A	01/31/2012	NATIONAL BANK OF CANADA		1,077,550	1,000,000	1,015,160	1,009,486	0	(260)	0	(260)	0	1,009,226	0	68,324	68,324	26,125	01/15/2015	
90388@-AJ-0	10/12/20	L	05/03/2012	PRIVATE PLACEMENT		2,955,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(45,000)	(45,000)	95,838	10/12/2020	
03938L-AF-1	ARCELORMITTAL 6.125% 06/01/18	F	10/16/2012	Various		2,771,875	2,750,000	2,735,802	2,739,674	0	1,063	0	1,063	0	2,740,737	0	31,138	31,138	146,405	06/01/2018	
04363U-AC-0	ASCIANO FINANCE 5.000% 04/07/18	F	06/19/2012	JP MORGAN SEC FIXED INC		1,040,580	1,000,000	994,580	995,064	0	322	0	322	0	995,386	0	45,194	45,194	35,417	04/07/2018	
233048-AA-5	DBS BANK LTD/SINGAPORE 5.000% 11/15/19	F	03/01/2012	BANK OF AMERICA SEC		1,051,280	1,000,000	929,580	952,444	0	871	0	871	0	953,315	0	97,965	97,965	15,417	11/15/2019	
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	02/08/2012	HONG KONG SHANGHAI BK		905,696	842,900	842,900	842,900	0	0	0	0	0	842,900	0	62,796	62,796	7,996	06/15/2019	
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	F	09/13/2012	JP 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)	94,641	10/01/2019	
45824T-AD-7	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange		281,000	281,000	281,000	281,000	0	0	0	0	0	281,000	0	0	0	7,187	04/01/2019	
639365-AF-2	NAVIS MARITIME 8.125% 02/15/19	F	10/16/2012	Various		476,881	524,000	478,793	479,882	0	3,416	0	3,416	0	483,298	0	(6,417)	(6,417)	49,569	02/15/2019	
63938N-AA-2	NAVIS SA LOGIST 9.250% 04/15/19	F	03/26/2012	Tax Free Exchange		446,723	444,000	447,048	446,824	0	(100)	0	(100)	0	446,723	0	0	0	18,367	04/15/2019	
670849-AA-6	OGX PETROLEO E G 8.500% 06/01/18	F	10/16/2012	BARCLAYS LONDON		1,091,440	1,214,000	1,204,825	1,204,881	0	916	0	916	0	1,205,797	0	(114,357)	(114,357)	90,780	06/01/2018	
716743-AA-7	PETRONAS CAPITAL LTD 7.000% 05/22/12	F	05/22/2012	Various		2,000,000	2,000,000	2,127,220	2,009,974	0	(9,974)	0	(9,974)	0	2,000,000	0	0	0	70,000	05/22/2012	
761733-AA-2	REYNOLDS GROUP ESCROW 7.750% 10/15/16 REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	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	
761735-AC-3	761735-AC-3	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	
92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	10/31/2012	TENDER OFFER		462,422	407,000	406,918	407,081	0	(26)	0	(26)	0	407,055	0	55,368	55,368	33,450	08/15/2016	
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	04/04/2012	UBS WARBURG CORTVIEW CAPITAL		263,620	269,000	266,892	267,169	0	36	0	36	0	267,205	0	(3,585)	(3,585)	23,267	07/15/2017	
980236-AD-5	WOODSIDE FINANCE LTD 5.000% 11/15/13	F	01/25/2012	SECURITIES LL Redemption 100.0000		3,157,980	3,000,000	2,938,560	2,983,168	0	694	0	694	0	2,983,862	0	174,118	174,118	31,250	11/15/2013	
63157#-AA-2	EUROPEAN METALS 3.870% 12/17/19	R	12/17/2012			222,222	222,222	222,222	222,222	0	0	0	0	0	222,222	0	0	0	8,600	12/17/2019	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						274,479,569	280,532,822	274,030,331	273,329,850	438,064	735,029	318,879	854,214	0	274,109,174	0	370,390	370,390	12,109,167	XXX	
05630A-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	0	(10,704)	0	(10,704)	0	2,030,115	0	(30,115)	(30,115)	82,875	06/07/2036	
056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		03/06/2012	SEAPORT GROUP LLC		1,041,250	1,000,000	1,033,420	1,031,111	0	(103)	0	(103)	0	1,031,008	0	10,242	10,242	19,507	05/23/2036	
06805V-AA-5	BANKBOSTON CAP TRUST III 1.058% 06/15/27		05/25/2012	TENDER OFFER		595,000	700,000	698,285	699,011	0	27	0	27	0	699,038	0	(104,038)	(104,038)	3,983	06/15/2027	
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	(127)	0	(127)	0	3,003,204	0	(3,204)	(3,204)	123,897	06/12/2057	
4899999. Subtotal - Bonds - Hybrid Securities						6,636,250	6,700,000	6,862,465	6,774,172	0	(10,807)	0	(10,807)	0	6,763,365	0	(127,115)	(127,115)	230,262	XXX	
8399997. Total - Bonds - Part 4						356,632,494	362,401,610	356,544,290	355,739,184	438,064	418,232	318,879	537,417	0	356,201,711	0	430,778	430,778	13,280,826	XXX	
8399998. Total - Bonds - Part 5						171,424,349	170,519,195	171,190,455		0	(417,661)	0	(417,661)	0	170,772,791	0	651,557	651,557	1,343,930	XXX	
8399999. Total - Bonds						528,056,843	532,920,805	527,734,745	355,739,184	438,064	571	318,879	119,756	0	526,974,502	0	1,082,335	1,082,335	14,624,816	XXX	
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						702	XXX	4,938		0	0	0	0	0	4,938	0	(4,236)	(4,236)	0	XXX	
8999999. Total - Preferred Stocks						702	XXX	4,938	0	0	0	0	0	4,938	0	(4,236)	(4,236)	0	0	0	XXX
002824-10-0	ABBOTT LABS		05/19/2012	BARCLAYS		35,000,000	2,041,504	1,807,930													

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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 During Year	21 Stated Con- tractual Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ 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						
00484M-10-6	ACCORDA THERAPEUTICS INC		10/04/2012	Various	17,767,000	467,608		456,051	423,565	32,485	0	0	32,485	0	456,051	0	11,557	11,557	0	
008073-10-8	AEROVIRONMENT INC		07/12/2012	Various	17,870,000	451,837		575,198	562,369	12,829	0	0	12,829	0	575,198	0	(123,361)	(123,361)	0	
02913V-10-3	AMERICAN PUBLIC EDUCATION		08/01/2012	Various	23,374,000	611,806		955,871	1,011,627	(55,756)	0	0	(55,756)	0	955,871	0	(344,065)	(344,065)	0	
029429-10-7	AMERICAN SCIENCE & ENGINEER		04/02/2012	Various	6,350,000	428,811		468,738	432,499	36,239	0	0	36,239	0	468,738	0	(39,927)	(39,927)	1,790	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		10/22/2012	Various	23,438,000	909,023		722,414	824,314	(101,900)	0	0	(101,900)	0	722,414	0	186,608	186,608	6,195	
04033V-20-3	ARIBA INC		02/22/2012	Various	21,596,000	607,965		296,946	606,416	(309,470)	0	0	(309,470)	0	296,946	0	311,019	311,019	0	
043176-10-6	ARUBA NETWORKS INC		07/09/2012	PIPER JAFFRAY	2,050,000	28,614		46,002	37,966	8,036	0	0	8,036	0	46,002	0	(17,388)	(17,388)	0	
045327-10-3	ASPEN TECHNOLOGY INC		08/22/2012	Morgan Stanley	3,074,000	73,493		47,999	53,334	(5,335)	0	0	(5,335)	0	47,999	0	25,493	25,493	0	
057665-20-0	BALCHEM CORP		06/29/2012	Various	22,364,000	737,116		540,491	906,637	(366,146)	0	0	(366,146)	0	540,491	0	196,625	196,625	4,026	
089302-10-3	BIG LOTS INC		12/18/2012	Various	26,896,000	879,707		766,304	1,015,593	(249,289)	0	0	(249,289)	0	766,304	0	113,403	113,403	0	
090616-10-1	BIOMARIN PHARMACEUTICAL INC		04/18/2012	Various	16,570,000	577,445		306,189	569,677	(263,488)	0	0	(263,488)	0	306,189	0	271,256	271,256	0	
09180C-10-6	BJ'S RESTAURANTS INC		10/19/2012	Various	11,087,000	508,616		471,352	502,463	(31,111)	0	0	(31,111)	0	471,352	0	37,264	37,264	0	
09689U-10-2	BODY CENTRAL CORP		06/18/2012	Various	60,415,000	656,799		1,337,866	1,507,958	(170,092)	0	0	(170,092)	0	1,337,866	0	(681,067)	(681,067)	0	
119848-10-9	BUFFALO WILD WINGS INC		04/18/2012	CORP.	1,420,000	120,549		85,546	95,864	(10,318)	0	0	(10,318)	0	85,546	0	35,003	35,003	0	
139594-10-5	CAPELLA EDUCATION CO		02/02/2012	Various	25,659,000	1,071,054		867,507	925,007	(57,500)	0	0	(57,500)	0	867,507	0	203,547	203,547	0	
149205-10-6	CATO CORP-CLASS A		03/13/2012	Various	2,530,000	70,126		62,351	61,226	1,125	0	0	1,125	0	62,351	0	7,775	7,775	1,164	
14964U-10-8	CAVUM NETWORKS INC		08/06/2012	Various	25,618,000	659,811		794,082	728,320	65,762	0	0	65,762	0	794,082	0	(134,272)	(134,272)	0	
156710-10-5	CERADYNE INC		09/28/2012	Various	31,663,000	869,019		1,086,247	847,935	238,312	0	0	238,312	0	1,086,247	0	(217,228)	(217,228)	4,820	
168615-10-2	CHICO'S FAS INC		05/15/2012	Various	17,102,000	256,783		207,770	190,516	17,254	0	0	17,254	0	207,770	0	49,013	49,013	898	
179895-10-7	CLARCOR INC		09/18/2012	Various	12,184,000	607,268		468,962	609,078	(140,116)	0	0	(140,116)	0	468,962	0	138,306	138,306	3,147	
184496-10-7	CLEAN HARBORS INC		06/29/2012	Various	22,625,000	1,378,581		1,219,773	1,441,891	(222,118)	0	0	(222,118)	0	1,219,773	0	158,808	158,808	0	
19259P-30-0	COINSTAR INC		05/16/2012	Various	23,147,000	1,399,696		940,245	1,056,429	(116,184)	0	0	(116,184)	0	940,245	0	459,450	459,450	0	
20564W-10-5	COMSCORE INC		08/03/2012	Various	7,763,000	115,354		142,686	164,576	(21,889)	0	0	(21,889)	0	142,686	0	(27,332)	(27,332)	0	
210313-10-2	CONSTANT CONTACT INC		09/28/2012	Various	25,906,000	470,168		608,043	601,278	6,765	0	0	6,765	0	608,043	0	(137,875)	(137,875)	0	
23334L-10-2	DSW INC- A		11/19/2012	Various	18,610,000	1,072,448		559,601	822,748	(263,147)	0	0	(263,147)	0	559,601	0	512,847	512,847	32,253	
237266-10-1	DARLING INTERNATIONAL INC		04/17/2012	Various	11,355,000	189,118		151,591	150,908	683	0	0	683	0	151,591	0	37,527	37,527	0	
243537-10-7	DECKERS OUTDOOR CORP		10/26/2012	Various	9,942,000	416,625		586,507	751,317	(164,810)	0	0	(164,810)	0	586,507	0	(169,883)	(169,883)	0	
24702R-10-1	DELL INC		03/30/2012	BNY CONVERG-SOFT	30,979,000	514,584		493,848	453,223	40,626	0	0	40,626	0	493,848	0	20,735	20,735	0	
252131-10-7	DEXCOM INC		05/11/2012	Various	13,865,000	140,660		154,779	129,083	25,696	0	0	25,696	0	154,779	0	(14,118)	(14,118)	0	
262037-10-4	DRILL QUIP INC		03/15/2012	Various	2,845,000	192,300		198,798	187,258	11,540	0	0	11,540	0	198,798	0	(6,498)	(6,498)	0	
292554-10-2	ENCORE CAPITAL GROUP INC		11/29/2012	Various	33,195,000	916,993		625,684	705,726	(80,041)	0	0	(80,041)	0	625,684	0	291,308	291,308	0	
296315-10-4	ESCO TECHNOLOGIES INC		12/20/2012	Various	2,307,000	81,679		82,478	66,395	16,083	0	0	16,083	0	82,478	0	(800)	(800)	557	
31620R-10-5	FIDELITY NATIONAL TITLE		10/19/2012	BARCLAYS	10,200,000	208,203		169,719	162,486	7,233	0	0	7,233	0	169,719	0	38,484	38,484	4,284	
317485-10-0	FINANCIAL ENGINES INC		11/12/2012	Various	18,450,000	449,146		454,746	411,988	42,757	0	0	42,757	0	454,746	0	(5,600)	(5,600)	0	
31787A-50-7	FINISAR CORPORATION		06/26/2012	Various	47,213,000	761,376		798,693	790,818	7,875	0	0	7,875	0	798,693	0	(37,317)	(37,317)	0	
31942D-10-7	FIRST CASH FINL SVCS INC		12/20/2012	Various	17,995,000	853,570		362,201	631,445	(269,244)	0	0	(269,244)	0	362,201	0	491,369	491,369	0	
37244C-10-1	GENOMIC HEALTH INC		07/05/2012	Various	27,632,000	882,753		557,926	701,576	(143,651)	0	0	(143,651)	0	557,926	0	324,827	324,827	0	
402635-30-4	GULFPORT ENERGY CORP		11/09/2012	Various	10,997,000	343,342		318,840	323,862	(5,022)	0	0	(5,022)	0	318,840	0	24,503	24,503	0	
40425J-10-1	HMS HOLDINGS CORP		12/11/2012	Various	31,656,000	859,107		569,271	1,012,359	(443,088)	0	0	(443,088)	0	569,271	0	289,836	289,836	0	
422704-10-6	HECLA MINING CO		11/05/2012	Various	48,760,000	316,255		311,264	255,015	56,249	0	0	56,249	0	311,264	0	4,991	4,991	1,828	
437076-10-2	HOME DEPOT		04/04/2012	BNY CONVERG-SOFT	1,885,000	93,825		69,080	79,245	(10,166)	0	0	(10,166)	0	69,080	0	24,745	24,745	547	
44332D-10-6	HUB GROUP INC-CL A		03/29/2012	Various	14,567,000	516,652		497,569	472,408	25,161	0	0	25,161	0	497,569	0	19,083	19,083	0	
45256B-10-1	IMPAX LABORATORIES INC		04/18/2012	Various	7,725,000	187,638		181,386	155,813	25,573	0	0	25,573	0	181,386	0	6,252	6,252	0	
45784P-10-1	INSULET CORP		05/01/2012	Various	10,215,000	193,145		149,753	192,348	(42,596)	0	0	(42,596)	0	149,753	0	43,392	43,392	0	
458140-10-0	INTEL CORPORATION		11/02/2012	BARCLAYS	99,005,000	2,578,033		2,038,476	2,400,871	(362,395)	0	0	(362,395)	0	2,038,476	0	539,557	539,557	338	
46625H-10-0	JP MORGAN CHASE & CO		12/21/2012	BARCLAYS	4,200,000	166,862		175,424	139,650	35,774	0	0	35,774	0	175,424	0	(8,561)	(8,561)	4,830	
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	
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	
50075N-10-4	KRAFT FOODS INC		10/05/2012	Spin Off	0	718		718	765	(47)	0	0	(47)	0	718	0	0	0	0	
50075N-10-4	KRAFT FOODS INC		10/09/2012	Tax Free Exchange	5,923,000	207,105		207,105	220,518	(13,413)	0	0	(13,413)	0	207,105	0	0	0	6,871	
501889-20-8	LKO CORP		02/15/2012	Various	23,526,000	751,321		458,221	707,662	(249,441)	0	0	(249,441)	0	458,221	0	293,100	293,100	0	
502160-10-4	LSB INDUSTRIES INC		10/10/2012	Various	11,567,000	475,419		341,688												

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
576323-10-9	MASTEC INC		04/03/2012	Various	62,455,000	1,132,913		1,149,024	1,084,843	64,181	0	0	64,181	0	1,149,024	0	(16,112)	(16,112)	0	
577933-10-4	MAXIMUS INC		11/14/2012	Various	3,150,000	165,120		97,813	130,253	(32,439)	0	0	(32,439)	0	97,813	0	67,307	67,307	907	
585055-10-6	MEDTRONIC INC		12/21/2012	BARCLAYS	8,586,000	368,752		279,442	328,415	(48,973)	0	0	(48,973)	0	279,442	0	89,310	89,310	10,356	
594901-10-0	MICROS SYSTEMS INC		12/13/2012	Various	5,141,000	254,506		181,694	239,468	(57,774)	0	0	(57,774)	0	181,694	0	72,812	72,812	0	
594918-10-4	MICROSOFT CORP		07/31/2012	BLOOMBERG TRADEBOOK	1,635,000	1,865		1,763	1,635	127	0	0	127	0	1,763	0	102	102	25	
594918-10-4	MICROSOFT CORP		04/20/2012	BARCLAYS	3,800,000	110,502		106,314	98,648	7,666	0	0	7,666	0	106,314	0	4,187	4,187	760	
596278-10-1	MIDDLEBY CORP		08/10/2012	Various	998,000	113,200		92,277	93,852	(1,575)	0	0	(1,575)	0	92,277	0	20,924	20,924	0	
62541B-10-1	MULTI-FINELINE ELECTRONIX		05/04/2012	Various	13,802,000	344,291		376,036	283,631	92,405	0	0	92,405	0	376,036	0	(31,745)	(31,745)	0	
651718-50-4	NEWARK RESOURCES INC		10/26/2012	Various	128,045,000	890,231		1,165,975	1,216,428	(50,452)	0	0	(50,452)	0	1,165,975	0	(275,744)	(275,744)	0	
67020Q-30-5	NTELOS HOLDINGS CORP		04/15/2012	Various	14,845,000	320,595		371,549	302,531	69,018	0	0	69,018	0	371,549	0	(50,954)	(50,954)	10,006	
674215-10-8	OASIS PETROLEUM INC		10/23/2012	Various	8,741,000	249,656		268,245	254,276	13,969	0	0	13,969	0	268,245	0	(18,589)	(18,589)	0	
683399-10-9	ONYX PHARMACEUTICALS INC		09/28/2012	Various	6,090,000	470,486		252,812	267,656	(14,843)	0	0	(14,843)	0	252,812	0	217,674	217,674	0	
699173-20-9	PARAMETRIC TECHNOLOGY CORP		10/31/2012	Various	16,805,000	336,976		303,188	306,859	(3,671)	0	0	(3,671)	0	303,188	0	33,788	33,788	0	
708160-10-6	J C PEINNEY		11/13/2012	Various	28,868,000	734,785		636,248	1,014,710	(378,462)	0	0	(378,462)	0	636,248	0	98,537	98,537	11,547	
716748-10-8	PETROQUEST ENERGY INC		06/13/2012	Various	36,770,000	193,938		319,565	242,682	76,883	0	0	76,883	0	319,565	0	(125,627)	(125,627)	0	
73172K-10-4	POLYCOM INC		04/10/2012	Various	29,398,000	426,568		457,150	479,187	(22,037)	0	0	(22,037)	0	457,150	0	(30,582)	(30,582)	0	
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		11/02/2012	Various	11,448,000	947,504		622,669	772,969	(150,300)	0	0	(150,300)	0	622,669	0	324,835	324,835	0	
741511-10-9	PRICESMART INC		11/15/2012	Various	3,557,000	243,524		254,210	247,532	6,679	0	0	6,679	0	254,210	0	(10,687)	(10,687)	1,314	
749941-10-0	RF MICRO DEVICES INC		05/10/2012	Various	115,654,000	478,565		759,067	624,532	134,535	0	0	134,535	0	759,067	0	(280,501)	(280,501)	0	
754212-10-8	RAVEN INDUSTRIES INC		10/11/2012	Various	3,418,000	209,309		185,719	211,574	(25,855)	0	0	(25,855)	0	185,719	0	23,590	23,590	2,130	
768573-10-7	RIVERBED TECHNOLOGY INC		04/24/2012	Various	18,155,000	398,305		221,451	426,643	(205,191)	0	0	(205,191)	0	221,451	0	176,854	176,854	0	
775711-10-4	ROLLINS INC		10/19/2012	Various	20,875,000	445,010		388,644	463,843	(75,199)	0	0	(75,199)	0	388,644	0	56,366	56,366	2,408	
784117-10-3	SEI INVESTMENTS COMPANY		10/23/2012	Various	15,997,000	335,657		373,610	277,548	96,062	0	0	96,062	0	373,610	0	(37,953)	(37,953)	4,251	
795435-10-6	SALIX PHARMACEUTICALS LTD		06/22/2012	Various	7,200,000	369,034		209,199	344,520	(135,321)	0	0	(135,321)	0	209,199	0	159,835	159,835	0	
812350-10-6	SEARS HOLDINGS CORP		08/16/2012	Various	3,684,000	212,108		112,207	112,207	0	0	0	0	112,207	0	99,901	99,901	0		
812350-10-6	SEARS HOLDINGS CORP		11/13/2012	Spin Off	0.000	10,063		10,063	0	0	0	0	0	0	0	0	0	0	0	
83088M-10-2	SKYWORKS SOLUTIONS INC		06/26/2012	Various	13,820,000	364,352		226,671	224,160	2,510	0	0	2,510	0	226,671	0	137,681	137,681	0	
87157D-10-9	SYNAPTICS INC		10/05/2012	Various	1,175,000	29,091		36,309	35,426	883	0	0	883	0	36,309	0	(7,218)	(7,218)	0	
87424N-10-4	TALEO CORP-CLASS A		03/08/2012	Various	25,925,000	1,185,494		608,206	1,003,038	(394,833)	0	0	(394,833)	0	608,206	0	577,288	577,288	0	
885175-30-7	THORATEC CORP		03/30/2012	MERRILL LYNCH-ALGO	1,328,000	45,082		44,706	44,568	139	0	0	139	0	44,706	0	376	376	0	
891092-10-8	TORO CO		08/23/2012	Various	16,000,000	1,132,071		853,426	970,560	(117,134)	0	0	(117,134)	0	853,426	0	278,644	278,644	7,785	
892356-10-6	TRACTOR SUPPLY COMPANY		06/29/2012	Various	9,622,000	809,071		335,536	674,983	(339,448)	0	0	(339,448)	0	335,536	0	473,536	473,536	2,905	
896818-10-1	TRIUMPH GROUP INC		11/08/2012	Various	7,273,000	434,117		360,787	425,107	(64,320)	0	0	(64,320)	0	360,787	0	73,330	73,330	430	
899896-10-4	TUPPERWARE		06/20/2012	Various	21,945,000	1,250,732		1,118,779	1,228,262	(109,483)	0	0	(109,483)	0	1,118,779	0	131,953	131,953	16,705	
92335C-10-6	VERA BRADLEY INC		03/12/2012	Various	7,068,000	253,194		318,223	227,943	90,280	0	0	90,280	0	318,223	0	(65,030)	(65,030)	0	
92342Y-10-9	VERIFONE HOLDINGS INC		06/14/2012	Various	24,680,000	993,856		527,830	876,634	(348,804)	0	0	(348,804)	0	527,830	0	466,026	466,026	0	
929740-10-8	WABTEC CORP		10/22/2012	Various	8,605,000	655,306		428,765	601,920	(173,155)	0	0	(173,155)	0	428,765	0	226,540	226,540	486	
980745-10-3	WOODWARD GOVERNOR CO		12/26/2012	Various	29,239,000	1,082,471		908,704	1,196,752	(288,049)	0	0	(288,049)	0	908,704	0	173,768	173,768	6,278	
981475-10-6	WORLD FUEL SERVICES CORP		06/22/2012	Various	25,764,000	953,597		760,690	1,081,573	(320,883)	0	0	(320,883)	0	760,690	0	192,907	192,907	2,318	
292505-10-4	ENCANA CORP	A	08/20/2012	BLOOMBERG TRADEBOOK	44,000	984		1,020	815	204	0	0	204	0	1,020	0	(36)	(36)	18	
292505-10-4	ENCANA CORP	A	08/17/2012	BARCLAYS	64,000,000	1,422,048		1,473,530	1,185,920	287,610	0	0	287,610	0	1,473,530	0	(51,482)	(51,482)	25,600	
87971M-20-2	TELUS CORPORATION	A	02/22/2012	KNIGHT CAPITAL-CSA-EQUITY	10,626,000	593,201		392,054	569,022	(176,968)	0	0	(176,968)	0	392,054	0	201,147	201,147	6,088	
835699-30-7	SONY CORP-SPONSORED ADR	F	06/05/2012	BNY CONVERG-SOFT	9,088,000	119,496		163,948	163,948	0	0	0	0	163,948	0	(44,451)	(44,451)	1,393		
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	
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	
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	10/17/2012	Various	26,767,000	2,071,904		633,170	869,660	(236,490)	0	0	(236,490)	0	633,170	0	1,438,734	1,438,734	0	
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	
Y62267-10-2	NAVOS MARITIME PARTNERS	F	06/29/2012	BNY CONVERG-SOFT	2,912,000	38,773		49,568	42,923	6,645	0	0	6,645	0	49,568	0	(10,795)	(10,795)	2,563	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					55,749,260	XXX	47,324,608	53,872,062	(6,547,456)	0	0	(6,547,456)	0	47,324,608	0	8,424,648	8,424,648	242,107	XXX
9799997	Total - Common Stocks - Part 4					55,749,260	XXX	47,324,608	53,872,062	(6,547,456)	0	0	(6,547,456)	0	47,324,608	0	8,424,648	8,424,648	242,107	XXX
9799998	Total - Common Stocks - Part 5					18,681,493	XXX	18,787,260	0	0	0	0	0	0	18,787,260	0	(105,766)	(105,766)	51,735	XXX
9799999	Total - Common Stocks					74,430,753	XXX	66,111,868	53,872,062	(6,547,456)	0	0	(6,547,456)	0	66,111,868	0	8,318,882	8,318,882	293,842	XXX
9899999	Total - Preferred and Common Stocks					74,431,455	XXX	66,116,806	53,872,062	(6,547,456)	0	0	(6,547,456)	0	66,116,806	0	8,314,646	8,314,646	293,842	XXX
9999999	Totals					602,488,298	XXX	593,851,551	409,611,246	(6,109,392)	571	318,879	(6,427,700)	0	593,091,308	0	9,396,981	9,396,981	14,918,658	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
36176F-2C-1	G2 #765171 4.660% 12/27/61		11/01/2012	Interest Capitalization	12/01/2012	Paydown	424	424	424	424	0	0	0	0	0	0	0	0	6	0	
36176F-2Z-2	G2 #765168 4.615% 11/22/61		01/01/2012	Interest Capitalization	02/01/2012	Paydown	31	31	31	31	0	0	0	0	0	0	0	0	0	0	
36176R-A9-3	G2 #773432 4.506% 01/20/62		05/11/2012	CREDIT SUISSE FIRST BOSTON	10/01/2012	Paydown	17,069	19,032	17,069	17,069	0	(1,963)	0	(1,963)	0	0	0	0	200	32	
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2012	Interest Capitalization	10/01/2012	Paydown	67	67	67	67	0	0	0	0	0	0	0	0	0	0	
36230U-YF-0	G2 4.684% 09/01/46		10/01/2012	Interest Capitalization	12/01/2012	Paydown	1,057	1,057	1,057	1,057	0	0	0	0	0	0	0	0	23	0	
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2012	Interest Capitalization	12/01/2012	Paydown	308	308	308	308	0	0	0	0	0	0	0	0	5	0	
690353-RV-1	OPIC US Agency Floating MTN 0.170% 12/15/19		05/22/2012	MELLON CAPITAL MKT	08/06/2012	MELLON CAPITAL MKT	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	0	0	11,052	4,577	
690353-SU-2	OPIC AgencyVAR 0.170% 06/15/17		03/15/2012	MELLON CAPITAL MKT	08/20/2012	MELLON CAPITAL MKT	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	7,725	0	
690353-TM-9	OPIC AGENCY 0.170% 01/15/21		11/14/2012	MELLON CAPITAL MKT	12/12/2012	MELLON CAPITAL MKT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	1,450	750	
690353-VC-8	OPIC FLOAT AGENCY 0.200% 01/15/21		08/31/2012	MELLON CAPITAL MKT	09/12/2012	MELLON CAPITAL MKT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	1,425	1,150	
912810-QX-9	U S TREASURY 2.750% 08/15/42		10/19/2012	Various	11/02/2012	MORGAN STANLEY FIXED INC	7,300,000	6,994,340	7,011,422	6,994,602	0	263	0	263	0	16,819	16,819	44,732	36,542	0	
912810-QY-7	U S TREASURY 2.750% 11/15/42		11/21/2012	GOLDMAN SACHS	12/05/2012	JEFFERIES & CO	5,000,000	4,918,750	4,987,500	4,918,814	0	64	0	64	0	68,686	68,686	7,977	3,039	0	
912828-TJ-9	U S TREASURY 1.625% 08/15/22		10/16/2012	Various	11/07/2012	Various	20,000,000	19,832,813	19,963,672	19,833,257	0	444	0	444	0	130,415	130,415	64,912	55,197	0	
912828-TQ-3	U S TREASURY 0.250% 09/30/14		10/12/2012	MORGAN STANLEY FIXED INC	10/16/2012	MORGAN STANLEY FIXED INC	10,000,000	9,997,656	9,996,875	9,997,666	0	10	0	10	0	(791)	(791)	1,236	1,030	0	
912828-TU-4	U S TREASURY 0.250% 10/31/14		11/07/2012	Various	12/13/2012	GOLDMAN SACHS	14,300,000	14,293,578	14,296,367	14,294,328	0	750	0	750	0	2,039	2,039	2,997	708	0	
912828-TW-0	U S TREASURY 0.750% 10/31/17		10/31/2012	BARCLAYS	11/28/2012	DEUTSCHE BANK	15,000,000	15,003,516	15,089,063	15,003,516	0	0	0	0	0	85,547	85,547	9,012	311	0	
912828-TZ-3	U S TREASURY 0.250% 11/30/14		12/05/2012	DEUTSCHE BANK	12/12/2012	MORGAN STANLEY FIXED INC	5,000,000	5,001,172	5,000,391	5,001,159	0	(13)	0	(13)	0	(768)	(768)	481	206	0	
0599999 Subtotal - Bonds - U.S. Governments							111,618,956	111,062,744	111,364,246	111,062,298	0	(445)	0	(445)	0	301,947	301,947	153,233	103,542	0	
01F030-4A-3	FNMA DOLLAR ROLL 3.000% 10/01/26		09/14/2012	RBS GREENWICH CAPITAL	09/14/2012	RBS GREENWICH CAPITAL	2,511,752	2,563,254	2,563,254	2,563,254	0	0	0	0	0	0	0	0	8,242	3,140	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS	11/15/2012	Call	100,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	1,137	0	
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2012	BARCLAYS	11/15/2012	Redemption	100,000	4,085,965	4,085,965	4,085,965	0	0	0	0	0	0	0	0	3,042	0	
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		10/23/2012	AMHERST SECURITIES GROUP	12/15/2012	Paydown	9,366	9,425	9,366	9,366	0	(59)	0	(59)	0	0	0	0	16	15	
31283C-AH-9	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	28,297	29,407	28,297	28,297	0	(1,110)	0	(1,110)	0	0	0	0	176	68	
3128MM-PV-9	FG 618435 2.500% 05/01/27		06/19/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	956,613	983,368	956,613	956,613	0	(26,755)	0	(26,755)	0	0	0	0	8,069	1,063	
31292S-AF-7	FG 090066 3.000% 07/01/42		07/27/2012	BARCLAYS	12/01/2012	Paydown	145,089	150,213	145,089	145,089	0	(5,123)	0	(5,123)	0	0	0	0	1,101	145	
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		04/05/2012	WELLS FARGO	12/01/2012	Paydown	40,678	40,678	40,678	40,678	0	(667)	0	(667)	0	0	0	0	456	45	
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		04/05/2012	WELLS FARGO	12/01/2012	Paydown	49,192	49,976	49,192	49,192	0	(784)	0	(784)	0	0	0	0	586	55	
3132GV-KV-3	FG 098908 3.000% 08/01/42		07/27/2012	RBC/DAI	12/01/2012	Paydown	196,134	202,370	196,134	196,134	0	(6,236)	0	(6,236)	0	0	0	0	1,727	196	
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		02/16/2012	JVB Financial	12/01/2012	Paydown	303,017	327,353	303,017	303,017	0	(24,336)	0	(24,336)	0	0	0	0	5,585	707	
3136A7-DU-3	FNR 2012-88 AC 2.500% 02/25/39		06/29/2012	DEUTSCHE BANK	12/01/2012	Paydown	42,113	42,836	42,113	42,113	0	(724)	0	(724)	0	0	0	0	270	12	
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		08/15/2012	AMHERST SECURITIES GROUP	12/01/2012	Paydown	87,224	89,595	87,224	87,224	0	(2,371)	0	(2,371)	0	0	0	0	489	182	
3137AK-KD-2	FHMS K705 X1 1.761% 09/25/18		01/24/2012	CREDIT SUISSE FIRST BOSTON	12/01/2012	Paydown	0	8,577	0	0	0	(8,577)	0	(8,577)	0	0	0	0	788	27	
3137AN-NP-7	FHR K707 X1 1.559% 01/25/47		04/17/2012	BANK of AMERICA SEC	12/01/2012	Paydown	0	2,579	0	0	0	(2,579)	0	(2,579)	0	0	0	0	192	33	
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		05/23/2012	CRT CAPITAL GROUP LLC	12/01/2012	Paydown	152,794	166,044	152,794	152,794	0	(13,250)	0	(13,250)	0	0	0	0	2,093	475	
3137AP-PA-2	FHLIC K018 1.466% 01/25/22		05/08/2012	J P MORGAN SEC FIXED INC	12/01/2012	Paydown	0	16,390	0	0	0	(16,390)	0	(16,390)	0	0	0	0	847	150	
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		09/14/2012	RBS GREENWICH CAPITAL	12/01/2012	Paydown	207,625	211,882	207,625	207,625	0	(4,257)	0	(4,257)	0	0	0	0	746	260	
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/19/2012	BARCLAYS	12/01/2012	Paydown	209,864	215,595	209,864	209,864	0	(5,730)	0	(5,730)	0	0	0	0	2,208	192	
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION 0.530% 05/01/34		11/30/2012	J P MORGAN SEC FIXED INC	12/03/2012	Redemption	100,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	4,125	0	
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.180% 09/01/50		03/28/2012	BMO CAPITAL MARKETS	10/02/2012	BMO CAPITAL MARKETS	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	5,926	656	
97446A-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.220% 04/01/26		01/26/2012	STERN	06/01/2012	Redemption	100,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	222	34	
3199999 Subtotal - Bonds - U.S. Special Revenues							18,975,723	19,146,174	19,027,225	19,027,225	0	(118,948)	0	(118,948)	0	0	0	0	48,043	7,455	0
02108P-AA-9	Alpiron LLC VRDN VRDN 0.200% 10/01/34		03/07/2012	STERN	10/01/2012	Redemption	100,000	20,000	20,000	20,000	0	0	0	0	0	0	0	0	25	1	
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/26/2012	CITIGROUP GLOBAL MKTS	10/18/2012	JEFFERIES & CO	2,000,000	2,341,800	2,481,120	2,319,512	0	(22,288)	0	(22,288)	0	161,608	161,608	83,014	22,097	0	
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange	09/12/2012	BARCLAYS	195,000	201,472	209,381	200,812	0	(660)	0	(660)	0	8,569	8,569	12,892	3,839	0	
049560-AC-9	ATMOS ENERGY 5.125% 01/15/13		05/10/2012	CORTVIEW CAPITAL SECURITIES LL	08/28/2012	Call	100,000	514,165	500,000	508,095	0	(6,070)	0	(6,070)	0	(8,095)	(8,095)	25,073	8,542	0	
12667G-XQ-1	CIWALT 2005-30CB 1A6 5.500% 08/25/35		10/01/2012	Interest Capitalization	10/01/2012	RBS GREENWICH CAPITAL	134,640	134,640	119,240	134,640	0	0	0	0	0	(15,399)	(15,399)	2,772	50	0	

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange	08/07/2012	UBS WARBURG	201,000	201,000	212,055	201,000	0	0	0	0	0	0	11,055	11,055	10,825	2,165	
184510-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS	08/08/2012	Tax Free Exchange	135,000	135,000	135,000	135,000	0	0	0	0	0	0	0	0	4,089	0	
184510-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS	08/08/2012	Tax Free Exchange	813,000	813,000	813,000	813,000	0	0	0	0	0	0	0	0	24,624	0	
25459H-BD-6	DIRECTV HLDS/FN 3.800% 03/15/22		03/05/2012	BANK of AMERICA SEC	05/15/2012	Tax Free Exchange	2,000,000	1,999,160	1,999,177	1,999,177	0	17	0	17	0	0	0	0	14,144	0	
25459H-BF-1	DIRECTV HLDS/FN 3.800% 03/15/22		05/15/2012	Tax Free Exchange	05/21/2012	BANK of AMERICA SEC	2,000,000	1,999,177	1,979,860	1,999,185	0	9	0	9	0	0	(19,325)	(19,325)	16,044	14,144	
25468P-CW-4	DISNEY 2.350% 12/01/22		11/27/2012	CITIGROUP GLOBAL MKTS	12/18/2012	RBS GREENWICH CAPITAL	1,000,000	992,320	997,790	992,360	0	40	0	40	0	0	5,431	5,431	1,371	0	
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS	10/17/2012	Tax Free Exchange	303,000	306,030	305,968	305,969	0	(61)	0	(61)	0	0	(1)	(1)	5,878	3,932	
26875P-AE-1	EOG RESOURCES 4.400% 06/01/20		05/18/2012	FTN FINANCIAL SECURITIES	10/19/2012	KEY BANC-MCDONALD	2,000,000	2,251,580	2,319,960	2,239,697	0	(11,883)	0	(11,883)	0	0	80,263	80,263	78,956	42,044	
26884A-AW-3	ERP OPERATING 5.500% 10/01/12		05/23/2012	CORTVIEW CAPITAL SECURITIES LL	10/01/2012	Maturity	2,400,000	2,446,602	2,400,000	2,400,000	0	(46,602)	0	(46,602)	0	0	0	0	93,867	40,196	
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS	12/31/2012	Call 103,000	190,897	196,624	207,123	206,000	0	(1,123)	0	(1,123)	0	0	(9,376)	(9,376)	6,960	2,552	
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/06/2012	BANK of AMERICA SEC	08/27/2012	Tax Free Exchange	1,188,000	1,182,740	1,182,917	1,182,917	0	177	0	177	0	0	0	0	26,070	0	
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		05/29/2012	Various	09/25/2012	CREDIT AGRICOLE SECURITIES	469,000	433,825	470,173	435,062	0	1,237	0	1,237	0	0	35,110	35,110	26,730	15,679	
346091-BF-7	FOREST OIL CORPORATION 7.500% 09/15/20		09/25/2012	CREDIT AGRICOLE SECURITIES	11/20/2012	Various	469,000	470,173	476,398	470,152	0	(21)	0	(21)	0	0	6,246	6,246	6,742	1,075	
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK	10/19/2012	Tax Free Exchange	301,000	326,585	326,155	326,155	0	(430)	0	(430)	0	0	0	0	5,796	3,453	
444454-AA-0	HUGHES SATELLITE SYS CORP 7.625% 06/15/21		02/28/2012	Tax Free Exchange	06/08/2012	DEUTSCHE BANK	25,000	25,000	25,875	25,000	0	0	0	0	0	0	875	875	943	387	
477591-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON	12/05/2012	LAZARD FRERES	173,979	183,113	181,373	181,843	0	(1,270)	0	(1,270)	0	0	(470)	(470)	17,742	5,781	
488360-AG-3	KEMET CORP 10.500% 05/01/18		03/22/2012	BANK of AMERICA SEC	08/28/2012	Tax Free Exchange	534,000	536,370	560,888	560,888	0	(2,482)	0	(2,482)	0	0	0	0	46,258	22,740	
62402X-AZ-4	QUESTAR GAS COMPANY CORP 6.910% 08/06/12		01/10/2012	CORTVIEW CAPITAL SECURITIES LL	08/06/2012	Maturity	400,000	413,224	400,000	400,000	0	(13,224)	0	(13,224)	0	0	0	0	23,417	7,831	
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO	08/07/2012	LL	2,000,000	2,004,100	2,004,180	2,004,100	0	0	0	0	0	0	80	80	37,542	37,542	
72650R-AV-4	PLAINS ALL AMER PIPELINE 4.250% 09/01/12		08/07/2012	WELLS FARGO	09/01/2012	Maturity	5,100,000	5,110,455	5,100,000	5,100,000	0	(10,455)	0	(10,455)	0	0	0	0	108,375	95,731	
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	Various	11/01/2012	JEFFERIES & CO	452,000	483,938	494,940	482,864	0	(1,075)	0	(1,075)	0	0	12,076	12,076	15,530	9,262	
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		02/06/2012	Various	06/01/2012	Tax Free Exchange	271,000	274,406	274,268	274,268	0	(138)	0	(138)	0	0	0	0	6,504	0	
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange	12/19/2012	Tax Free Exchange	719,000	742,368	740,374	740,374	0	(1,994)	0	(1,994)	0	0	0	0	21,085	0	
87612B-AH-5	TARGA RESOURCES PARTNERS 6.875% 02/01/21		02/17/2012	Tax Free Exchange	02/23/2012	BARCLAYS	308,000	305,864	328,790	305,870	0	6	0	6	0	0	22,920	22,920	1,588	941	
893570-BT-7	TRANSCONTINENTAL GAS PL 8.875% 07/15/12		03/14/2012	RBS CAPITAL	04/24/2012	LL	4,000,000	4,102,000	4,071,720	4,068,586	0	(33,414)	0	(33,414)	0	0	3,134	3,134	100,583	63,111	
91914C-AA-5	VALERO LOGISTICS 6.875% 07/15/12		02/07/2012	CORTVIEW CAPITAL SECURITIES LL	07/15/2012	Maturity	3,600,000	3,691,764	3,600,000	3,600,000	0	(91,764)	0	(91,764)	0	0	0	0	123,750	17,188	
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC H-YIELD	08/27/2012	Tax Free Exchange	843,000	843,000	843,000	843,000	0	0	0	0	0	0	0	0	28,978	0	
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange	12/14/2012	Call	224,000	224,000	220,720	224,000	0	0	0	0	0	0	6,720	6,720	17,598	4,284	
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	03/29/2012	J P MORGAN SEC FIXED INC	06/14/2012	Tax Free Exchange	1,000,000	999,430	999,439	999,439	0	9	0	9	0	0	0	0	7,593	0	
655422-AS-2	NORANDA INC 7.250% 07/15/12	A	01/18/2012	CANTOR FITZGERALD	07/15/2012	Maturity	1,750,000	1,800,750	1,750,000	1,750,000	0	(50,750)	0	(50,750)	0	0	0	0	63,438	2,819	
87971K-AJ-6	TEMBEK INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC	09/28/2012	Tax Free Exchange	323,000	340,765	338,880	338,880	0	(1,885)	0	(1,885)	0	0	0	0	28,565	6,864	
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC	07/20/2012	Tax Free Exchange	840,000	840,000	840,000	840,000	0	0	0	0	0	0	0	0	14,700	0	
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange	10/03/2012	Various	501,000	501,000	522,980	501,000	0	0	0	0	0	0	21,980	21,980	5,203	348	
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/08/2012	Tax Free Exchange	10/15/2012	BANK of AMERICA SEC	281,000	281,000	307,146	281,000	0	0	0	0	0	0	26,146	26,146	20,089	7,187	
761735-AJ-8	REYNOLDS GROUP ISSUERS INC 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange	09/28/2012	TENDER OFFER	130,000	137,799	135,688	135,624	0	(2,174)	0	(2,174)	0	0	63	63	4,562	2,799	
76199B-BF-2	REYNOLDS GROUP ISSUER INC REST 7.750% 10/15/16	R	07/25/2012	Tax Free Exchange	07/25/2012	Tax Free Exchange	130,000	137,799	137,799	137,799	0	0	0	0	0	0	0	0	2,799	2,799	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							39,924,516	40,981,537	41,032,878	40,683,268	0	(298,288)	0	(298,268)	0	0	349,610	349,610	1,142,714	447,333
8399998	Total - Bonds							170,519,195	171,190,455	171,424,349	170,772,791	0	(417,661)	0	(417,661)	0	0	651,557	651,557	1,343,990	558,330
685691-50-3	ORCHARD SUPPLY HARDWARE CORP		01/03/2012	Spin Off	04/03/2012	KNIGHT SECURITIES	340,000	4,938	702	4,938	0	0	0	0	0	0	(4,236)	(4,236)	0	0	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							4,938	702	4,938	4,938	0	0	0	0	0	(4,236)	(4,236)	0	0	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
899998	Total - Preferred Stocks							4,938	702	4,938	0	0	0	0	0	0	(4,236)	(4,236)	0	0
00484M-10-6	ACORDA THERAPEUTICS INC		06/15/2012	KNIGHT CAPITAL-CSA-EQUITY	10/04/2012	LEERINK SIWANN	649,000	15,249	17,403	15,249	0	0	0	0	0	0	2,154	2,154	0	0
00724F-10-1	ADOBE SYSTEMS INC		09/24/2012	MERRILL LYNCH-ALGO	12/21/2012	BARCLAYS	20,100,000	674,437	674,951	674,437	0	0	0	0	0	0	40,514	40,514	0	0
00738A-10-6	ADTRAN INC		06/27/2012	Various	07/16/2012	Various	10,780,000	320,488	234,249	320,488	0	0	0	0	0	0	(86,240)	(86,240)	0	0
008073-10-8	AEROVIRONMENT INC		06/21/2012	Various	07/12/2012	Various	14,110,000	380,952	344,538	380,952	0	0	0	0	0	0	(36,414)	(36,414)	0	0
02913V-10-3	AMERICAN PUBLIC EDUCATION		04/18/2012	Various	08/01/2012	Various	9,235,000	342,128	241,819	342,128	0	0	0	0	0	0	(100,309)	(100,309)	0	0
032803-10-8	ANCESTRY.COM INC		09/27/2012	Various	12/14/2012	Various	33,325,000	842,647	1,046,383	842,647	0	0	0	0	0	0	203,736	203,736	0	0
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/09/2012	Various	10/22/2012	Various	2,852,000	108,986	119,806	108,986	0	0	0	0	0	0	10,820	10,820	599	0
04317E-10-6	ARUBA NETWORKS INC		05/22/2012	Various	07/09/2012	PIPER JAFFRAY	1,990,000	41,996	27,776	41,996	0	0	0	0	0	0	(14,219)	(14,219)	0	0
045327-10-3	ASPEN TECHNOLOGY INC		04/12/2012	KNIGHT SECURITIES	08/22/2012	Morgan Stanley	171,000	3,417	4,088	3,417	0	0	0	0	0	0	672	672	0	0
053588-10-9	AVEO PHARMACEUTICALS INC		06/15/2012	Various	11/28/2012	Various	35,145,000	434,219	223,465	434,219	0	0	0	0	0	0	(210,754)	(210,754)	0	0
057665-20-0	BALCHEM CORP		03/02/2012	SDOTI & CO LLC	07/31/2012	Various	10,675,000	295,595	328,110	295,595	0	0	0	0	0	0	32,515	32,515	0	0
077454-10-6	BELDEN CDT INC		11/27/2012	Various	12/20/2012	INSTINET	3,300,000	113,222	146,488	113,222	0	0	0	0	0	0	33,267	33,267	317	0
089302-10-3	BIG LOTS INC		07/18/2012	Various	12/18/2012	Various	20,675,000	846,486	605,504	846,486	0	0	0	0	0	0	(240,982)	(240,982)	0	0
09180C-10-6	BJ'S RESTAURANTS INC		08/22/2012	Various	10/19/2012	Various	8,608,000	384,411	352,295	384,411	0	0	0	0	0	0	(32,116)	(32,116)	0	0
111320-10-7	BROADCOM CORP-CL A		10/24/2012	DEUTSCHE BANK -EQ	12/21/2012	BARCLAYS	17,500,000	570,367	595,673	570,367	0	0	0	0	0	0	25,306	25,306	1,750	0
118255-10-8	BUCKEYE TECHNOLOGIES INC		06/06/2012	Various	08/14/2012	Various	24,845,000	858,212	726,560	858,212	0	0	0	0	0	0	(131,652)	(131,652)	3,376	0
156710-10-5	CERADYNE INC		06/29/2012	Various	09/28/2012	Various	17,995,000	514,280	426,219	514,280	0	0	0	0	0	0	(88,061)	(88,061)	1,361	0
168615-10-2	CHICO'S FAS INC		03/14/2012	Various	05/15/2012	Various	4,703,000	72,015	70,617	72,015	0	0	0	0	0	0	(1,398)	(1,398)	0	0
179895-10-7	CLARCOR INC		03/06/2012	KNIGHT SECURITIES	09/18/2012	Various	846,000	41,766	41,908	41,766	0	0	0	0	0	0	143	143	165	0
19259P-30-0	COINSTAR INC		03/28/2012	PIPER JAFFRAY	05/16/2012	Various	2,443,000	154,805	142,772	154,805	0	0	0	0	0	0	(12,033)	(12,033)	0	0
210313-10-2	CONSTANT CONTACT INC		06/12/2012	Various	09/28/2012	Various	4,735,000	98,717	85,942	98,717	0	0	0	0	0	0	(12,774)	(12,774)	0	0
23334L-10-2	DSW INC - A		10/11/2012	Various	11/19/2012	Various	9,275,000	582,624	546,836	582,624	0	0	0	0	0	0	(35,788)	(35,788)	17,103	0
237266-10-1	DARLING INTERNATIONAL INC		01/13/2012	Various	04/17/2012	Various	8,890,000	122,760	148,060	122,760	0	0	0	0	0	0	25,299	25,299	0	0
243537-10-7	DECKERS OUTDOOR CORP		10/19/2012	Various	10/26/2012	Various	16,549,000	995,561	571,736	995,561	0	0	0	0	0	0	(423,825)	(423,825)	0	0
286315-10-4	ESCO TECHNOLOGIES INC		01/10/2012	Morgan Stanley	12/20/2012	Various	298,000	8,864	10,552	8,864	0	0	0	0	0	0	1,688	1,688	48	0
30241L-10-9	FEI COMPANY		04/18/2012	Various	08/02/2012	JP MORGAN - EQ	970,000	43,425	45,074	43,425	0	0	0	0	0	0	1,649	1,649	78	0
31787A-50-7	FINISAR CORPORATION		04/18/2012	Various	06/26/2012	Various	6,185,000	121,067	85,456	121,067	0	0	0	0	0	0	(35,611)	(35,611)	0	0
343389-10-2	FLOTEK INDUSTRIES INC		07/25/2012	Various	11/13/2012	Various	66,975,000	656,425	732,495	656,425	0	0	0	0	0	0	76,069	76,069	0	0
343498-10-1	FLOWERS FOODS INC		01/13/2012	Various	04/02/2012	Various	22,735,000	435,634	463,645	435,634	0	0	0	0	0	0	28,011	28,011	3,410	0
349853-10-1	FORWARD AIR CORPORATION		07/23/2012	Various	09/17/2012	KEY BANC CAPITAL MARKETS	2,820,000	98,552	98,985	98,552	0	0	0	0	0	0	433	433	408	0
402635-30-4	GULFPORT ENERGY CORP		08/08/2012	Various	11/09/2012	Various	8,858,000	191,570	276,555	191,570	0	0	0	0	0	0	84,985	84,985	0	0
40425J-10-1	HMS HOLDINGS CORP		07/27/2012	WILLIAM BLAIR	12/11/2012	Various	1,469,000	48,414	36,481	48,414	0	0	0	0	0	0	(11,933)	(11,933)	0	0
406216-10-1	HALLIBURTON COMPANY		08/31/2012	Morgan Stanley	12/21/2012	BARCLAYS	14,000,000	460,852	486,069	460,852	0	0	0	0	0	0	25,217	25,217	1,260	0
422704-10-6	HECLA MINING CO		09/13/2012	Various	11/05/2012	Various	138,195,000	667,366	896,335	667,366	0	0	0	0	0	0	228,970	228,970	770	0
458140-10-0	INTEL CORPORATION		07/27/2012	Various	11/02/2012	BARCLAYS	1,195,000	31,971	27,085	31,971	0	0	0	0	0	0	(4,886)	(4,886)	432	0
						RUSSELL INVESTMENTS -SOFT														
500760-10-6	KRAFT FOODS GROUP INC-W/1		10/05/2012	Spin Off	10/23/2012	Various	1,974,000	718	90,760	718	0	0	0	0	0	0	90,041	90,041	0	0
500760-10-6	KRAFT FOODS GROUP INC-W/1		10/05/2012	Spin Off	10/05/2012	Cash Adjustment	0.000	0	16	0	0	0	0	0	0	0	15	15	0	0
502160-10-4	LSB INDUSTRIES INC		07/18/2012	Various	10/10/2012	Various	5,052,000	148,871	221,311	148,871	0	0	0	0	0	0	72,440	72,440	0	0
513847-10-3	LANCASTER COLONY CORP		01/12/2012	KNIGHT CAPITAL-CSA-EQUITY	03/28/2012	MERRILL LYNCH-ALGO	250,000	17,281	16,618	17,281	0	0	0	0	0	0	(663)	(663)	90	0
535555-10-6	LINDSAY CORP		06/27/2012	Various	09/17/2012	Various	10,295,000	634,400	709,357	634,400	0	0	0	0	0	0	74,957	74,957	2,133	0
535678-10-6	LINEAR TECHNOLOGY CORP		10/22/2012	Various	12/12/2012	BARCLAYS	9,500,000	296,972	316,456	296,972	0	0	0	0	0	0	19,484	19,484	2,375	0
548661-10-7	LOWES COMPANIES		07/27/2012	BNY CONVERG-SOFT	12/21/2012	BARCLAYS	3,967,000	106,675	136,410	106,675	0	0	0	0	0	0	29,735	29,735	635	0
549764-10-8	LUFKIN INDUSTRIES INC		06/06/2012	KNIGHT SECURITIES	12/19/2012	Various	2,300,000	132,207	124,346	132,207	0	0	0	0	0	0	(7,862)	(7,862)	380	0
585055-10-6	MEDTRONIC INC		11/07/2012	Various	12/21/2012	BARCLAYS	2,414,000	100,030	104,147	100,030	0	0	0	0	0	0	4,117	4,117	675	0
584901-10-0	MICROS SYSTEMS INC		10/31/2012	Various	12/13/2012	Various	449,000	22,140	20,073	22,140	0	0	0	0	0	0	(2,067)	(2,067)	0	0
586278-10-1	MIDDLEBY CORP		06/21/2012	Various	08/10/2012	Various	1,922,000	185,480	218,006	185,480	0	0	0	0	0	0	32,526	32,526	0	0
62541B-10-1	MULTI-FINELINE ELECTRONIX		03/23/2012	KNIGHT CAPITAL-CSA-EQUITY	05/04/2012	SDOTI & CO LLC	370,000	10,324	8,799	10,324	0	0	0	0	0	0	(1,525)	(1,525)	0	0
651587-10-7	NEWMARKET CORP		04/18/2012	Various	06/29/2012	Various	4,647,000	923,588	956,257	923,588	0	0	0	0	0	0	32,669	32,669	5,151	0
651718-50-4	NEWPARK RESOURCES INC		02/01/2012	STEPHENS, INC-EQ	10/26/2012	Various	23,350,000	191,694	150,568	191,694	0	0	0	0	0	0	(41,127)	(41,127)	0	0
67018T-10-5	NU SKIN ENTERPRISES INC - A		06/28/2012	Various	08/07/2012	Various	14,085,000	777,954	653,488	777,954	0	0	0	0	0	0	(124,466)	(124,466)	1,629	0
674215-10-8	OASIS PETROLEUM INC		09/14/2012	Various	10/23/2012	KEY BANC CAPITAL MARKETS	1,004,000	29,691	28,602	29,691	0	0	0	0	0	0	(1,090)	(1,090)	0	0
679580-10-0	OLD DOMINION FREIGHT LINE		1																	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
											12	13	14	15	16							
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
683399-10-9	ONYX PHARMACEUTICALS INC		06/18/2012	Various	09/28/2012	Various	5,100,000	211,184	393,966	211,184	0	0	0	0	0	0	182,782	182,782	0	0	0	
685691-40-4	ORCHARD SUPPLY HARDWARE CORP		01/03/2012	Spin Off	04/03/2012	BLOOMBERG TRADEBOOK	340,000	5,044	8,692	5,044	0	0	0	0	0	0	3,648	3,648	0	0	0	
699173-20-9	PARAMETRIC TECHNOLOGY CORP		03/30/2012	MERRILL LYNCH-ALGO	10/31/2012	Various	1,194,000	33,664	23,930	33,664	0	0	0	0	0	0	(9,733)	(9,733)	0	0	0	
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		03/30/2012	Various	11/02/2012	Various	3,477,000	249,619	311,337	249,619	0	0	0	0	0	0	61,718	61,718	0	0	0	
739276-10-3	POWER INTEGRATIONS INC		08/07/2012	Various	10/10/2012	WILLIAM BLAIR	1,780,000	66,663	50,997	66,663	0	0	0	0	0	0	(15,666)	(15,666)	149	0	0	
741511-10-9	PRICESMART INC		01/11/2012	KEY BANC CAPITAL MARKETS	11/15/2012	Various	2,828,000	167,968	193,656	167,968	0	0	0	0	0	0	25,688	25,688	1,044	0	0	
749941-10-0	RF MICRO DEVICES INC		01/27/2012	Various	05/10/2012	Various	16,935,000	85,060	70,082	85,060	0	0	0	0	0	0	(14,978)	(14,978)	0	0	0	
754212-10-8	RAVEN INDUSTRIES INC		05/18/2012	KNIGHT SECURITIES	10/11/2012	Various	447,000	28,052	27,363	28,052	0	0	0	0	0	0	(688)	(688)	104	0	0	
754212-10-8	RAVEN INDUSTRIES INC		07/26/2012	Stock Split	10/11/2012	Various	3,865,000	0	0	0	0	0	0	0	0	0	0	0	89	0	0	
768573-10-7	RIVERBED TECHNOLOGY INC		03/19/2012	Various	04/24/2012	Various	7,687,000	212,604	157,079	212,604	0	0	0	0	0	0	(55,525)	(55,525)	0	0	0	
781295-10-0	RUE21 INC		08/24/2012	Various	10/19/2012	Various	11,170,000	296,981	352,074	296,981	0	0	0	0	0	0	55,093	55,093	0	0	0	
871570-10-9	SYNAPTICS INC		08/02/2012	Various	10/05/2012	Various	4,945,000	167,498	122,282	167,498	0	0	0	0	0	0	(45,216)	(45,216)	0	0	0	
885175-30-7	THORATEC CORP		02/07/2012	LEERINK SWANN	03/30/2012	MERRILL LYNCH-ALGO	112,000	3,476	3,802	3,476	0	0	0	0	0	0	326	326	0	0	0	
891092-10-8	TORO CO		07/05/2012	Stock Split	08/23/2012	Various	5,020,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
892356-10-6	TRACTOR SUPPLY COMPANY		03/13/2012	Various	06/29/2012	Various	3,770,000	328,700	317,078	328,700	0	0	0	0	0	0	(11,622)	(11,622)	685	0	0	
892361-10-4	TPC GROUP INC		08/15/2012	Various	12/03/2012	Various	27,075,000	972,509	1,210,483	972,509	0	0	0	0	0	0	237,974	237,974	0	0	0	
896818-10-1	TRIUMPH GROUP INC		09/21/2012	SIDOTI & CO LLC	11/08/2012	WILLIAM BLAIR	617,000	37,984	39,232	37,984	0	0	0	0	0	0	1,248	1,248	16	0	0	
89784N-10-4	TRUE RELIGION APPAREL INC		10/23/2012	Various	12/03/2012	JEFFERIES & CO INC-EQ	9,455,000	254,066	227,114	254,066	0	0	0	0	0	0	(26,952)	(26,952)	3,777	0	0	
899896-10-4	TUPPERWARE		02/03/2012	Morgan Stanley	06/20/2012	Various	2,165,000	132,141	123,471	132,141	0	0	0	0	0	0	(8,669)	(8,669)	990	0	0	
92335C-10-6	VERA BRADLEY INC		01/24/2012	PIPER JAFFRAY	03/12/2012	Various	457,000	15,874	16,432	15,874	0	0	0	0	0	0	558	558	0	0	0	
980745-10-3	WOODWARD GOVERNOR CO		06/22/2012	Various	12/26/2012	Various	7,244,000	276,674	260,226	276,674	0	0	0	0	0	0	(16,448)	(16,448)	736	0	0	
81234D-10-9	SEARS CANADA INC	A	11/13/2012	Spin Off	11/28/2012	MERRILL LYNCH-ALGO	1,000	0	9	0	0	0	0	0	0	0	9	9	0	0	0	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								18,787,260	18,681,493	18,787,260	0	0	0	0	0	0	(105,766)	(105,766)	51,735	0	0
9799998	Total - Common Stocks								18,787,260	18,681,493	18,787,260	0	0	0	0	0	0	(105,766)	(105,766)	51,735	0	0
9899999	Total - Preferred and Common Stocks								18,792,198	18,682,195	18,792,198	0	0	0	0	0	0	(110,002)	(110,002)	51,735	0	0
9999999	Totals								189,982,653	190,106,544	189,564,989	0	(417,661)	0	(417,661)	0	0	541,555	541,555	1,395,725	558,330	0

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
636540-10-5	National Integrity Ins. Co		75264	2CIB1	NO		301,682,416	200,000,000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	301,682,416	XXX	XXX
1899999. Total Common Stocks						0	301,682,416	XXX	XXX
1999999 - Totals						0	301,682,416	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 524,414,977

2. Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest		
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid		20 Amount Received During Year	
0599999	Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999	Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999	Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999	Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	DUKE ENERGY CAROLINAS CORP			.11/20/2012	CORTVIEW CAPITAL SECURITIES LL	.11/15/2013	2,194,901	0	(10,561)	0	0	2,100,000	2,205,462	15,429	0	5.750	0.549	JUN	0	3,690	
	BANK OF NOVA SCOTIA CORP	A		.01/06/2012	BMO CAPITAL MARKETS	.01/22/2013	4,403,488	0	(57,672)	0	0	4,400,000	4,461,160	49,500	0	2.250	0.892	JJ	99,000	46,475	
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,598,389	0	(68,233)	0	0	6,500,000	6,666,622	64,929	0	XXX	XXX	XXX	99,000	50,165	
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,598,389	0	(68,233)	0	0	6,500,000	6,666,622	64,929	0	XXX	XXX	XXX	99,000	50,165	
4899999	Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999	Total - Issuer Obligations						6,598,389	0	(68,233)	0	0	6,500,000	6,666,622	64,929	0	XXX	XXX	XXX	99,000	50,165	
7899999	Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999	Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999	Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999	Total Bonds						6,598,389	0	(68,233)	0	0	6,500,000	6,666,622	64,929	0	XXX	XXX	XXX	99,000	50,165	
8699999	Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	XXX	0	0
299920-43-9	EVERGREEN TSY MONEY MARKET	SD		.05/15/2007	Various		30,000	0	0	0	0	0	30,000	0	0	0.000	4.897	MON	0	0	
60934N-62-5	FEDERATED PRIME OBLIG -CL SS			.12/31/2012	Various		18,480,854	0	0	0	0	0	18,480,854	131	0	0.001	0.109	MON	(680)	0	
316175-40-5	FIDELITY INST MM FUND PRIME			.12/31/2012	Various		44,783,519	0	0	0	0	0	44,783,519	110	0	0.001	0.116	MON	2	0	
8999999	Subtotal - Class One Money Market Mutual Funds						63,294,373	0	0	0	0	XXX	63,294,373	241	0	XXX	XXX	XXX	(678)	0	
9199999	Totals						69,892,762	0	(68,233)	0	0	XXX	69,960,995	65,170	0	XXX	XXX	XXX	98,322	50,165	

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ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)	
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
3M (COVERED CALL) 3M CO. 88579Y101 N/A US - CBOE 11/19/2012 01/19/2013 (200) 92,500 (17,804) (32,600) (32,600) (14,796)																							
CARNIVAL CORP (COVERED CALL) CARNIVAL CRUISE UNIT N/A US - CBOE 11/06/2012 01/19/2013 (65) 34,500 (26,519) (15,925) (15,925) 10,594																							
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	0	0	0	0	XXX	XXX	
0709999. Subtotal - Written Options - Income Generation										0	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	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	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	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	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	0	0	0	0	XXX	XXX	
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1429999. Subtotal - Income Generation										0	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	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	(44,323)	0	(48,525)	XXX	(48,525)	(4,202)	0	0	0	0	XXX	XXX	

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

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25																
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)																
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A	US - CBOE		04/04/2012	04/21/2012	04/17/2012	Closing Purchase	(38)	.65	.500	(2,394)	(1,064)	(1,064)																										
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A	US - CBOE		04/17/2012	07/21/2012	07/20/2012	Exercise	(38)	.65	.000	(3,306)	(3,306)	(3,306)																										
JNJ US (COVERED CALL)	JOHNSON & JOHNSON 478160104	N/A	US - CBOE		02/15/2012	04/21/2012	04/04/2012	Closing Purchase	(38)	.65	.000	(3,840)	(3,496)	(3,496)																										
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A	US - CBOE		08/16/2012	11/17/2012	11/15/2012	Purchase	(42)	.37	.000	(8,286)	(9,492)	(9,492)																										
JPMORGAN CHASE (COVERED CALL)	JP MORGAN CHASE & CO 46625H100	N/A	US - CBOE		11/15/2012	12/22/2012	12/21/2012	Exercise	(42)	.37	.000	(11,466)	(11,466)	(11,466)																										
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A	US - CBOE		05/16/2012	10/20/2012	10/08/2012	Purchase	(25)	.85	.000	(1,363)	(4,925)	(4,925)																										
KIMBERLY CLARK (COVERED CALL)	KIMBERLY CLARK 494368103	N/A	US - CBOE		10/08/2012	11/17/2012	10/23/2012	Closing Purchase	(25)	.85	.000	(6,450)	(4,859)	(4,859)																										
LINEAR TECH (COVERED CALL)	LINEAR TECHNOLOGY CORP 535678106	N/A	US - CBOE		10/22/2012	12/22/2012	12/12/2012	Exercise	(95)	.33	.000	(2,963)	(2,963)	(2,963)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		04/12/2012	07/21/2012	05/17/2012	Closing Purchase	(44)	.33	.000	(3,160)	(733)	(733)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		07/27/2012	09/22/2012	09/10/2012	Closing Purchase	(40)	.30	.000	(480)	(670)	(670)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		09/10/2012	10/20/2012	10/09/2012	Closing Purchase	(40)	.31	.000	(850)	(2,600)	(2,600)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		10/09/2012	11/17/2012	11/06/2012	Closing Purchase	(40)	.31	.000	(4,120)	(9,760)	(9,760)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		11/06/2012	12/22/2012	12/21/2012	Exercise	(39)	.31	.000	(10,764)	(10,764)	(10,764)																										
LOWES COS US (COVERED CALL)	LOWES COMPANIES 548661107	N/A	US - CBOE		11/05/2012	12/22/2012	12/21/2012	Exercise	(45)	.34	.000	(4,186)	(4,186)	(4,186)																										
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US - CBOE		07/27/2012	09/22/2012	08/30/2012	Purchase	(10)	.39	.000	(960)	(1,760)	(1,760)																										
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US - CBOE		08/30/2012	10/20/2012	10/02/2012	Exercise	(10)	.40	.000	(1,250)	(1,250)	(1,250)																										
MEDTRONIC INC (COVERED CALL)	MEDTRONIC INC 585055106	N/A	US - CBOE		11/07/2012	12/22/2012	12/21/2012	Exercise	(100)	.42	.000	(11,659)	(11,659)	(11,659)																										
MICROSOFT CORP (COVERED CALL)	MICROSOFT CORP 594918104	N/A	US - CBOE		01/11/2012	04/21/2012	04/20/2012	Exercise	(38)	.28	.000	(4,104)	(4,104)	(4,104)																										
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US - CBOE		08/30/2012	10/20/2012	10/08/2012	Closing Purchase	(75)	.75	.000	(31,086)	(39,713)	(39,713)																										
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US - CBOE		10/08/2012	11/17/2012	10/25/2012	Closing Purchase	(75)	.75	.000	(47,474)	(10,325)	(10,325)																										
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A	US - CBOE		11/19/2012	12/22/2012	12/05/2012	Closing Purchase	(75)	.77	.500	(4,607)	(372)	(372)																										
NORFOLK SOUTHERN (COVERED CALL)	NORFOLK SOUTHERN CORP 655844108	N/A	US - CBOE		09/24/2012	12/22/2012	10/25/2012	Closing Purchase	(102)	.67	.500	(19,401)	(3,451)	(3,451)																										
TELEFONICA ADR (COVERED CALL)	TELEFONICA SA-SPON ADR RECEIPTS 879382208	N/A	US - CBOE		07/26/2012	09/22/2012	09/21/2012	Exercise	(41)	.11	.000	(2,009)	(2,009)	(2,009)																										
WALGREENS CO (COVERED CALL)	WALGREEN CO 931422109	N/A	US - CBOE		09/25/2012	11/17/2012	10/17/2012	Closing Purchase	(188)	.37	.000	(13,930)	(5,204)	(5,204)																										
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants																																								
0709999. Subtotal - Written Options - Income Generation																																								
0779999. Subtotal - Written Options - Other																																								
0789999. Total Written Options - Call Options and Warrants																																								
0799999. Total Written Options - Put Options																																								
0809999. Total Written Options - Caps																																								
0819999. Total Written Options - Floors																																								
0829999. Total Written Options - Collars																																								
0839999. Total Written Options - Other																																								
0849999. Total Written Options																																								
0909999. Subtotal - Swaps - Hedging Effective																																								
0969999. Subtotal - Swaps - Hedging Other																																								
RSATF 976657805		N/A	Credit	Morgan Stanley	07/06/2007	09/20/2012	09/20/2012	Maturity		1,000,000	.21	.000			1,540			2,158																						
0989999. Subtotal - Swaps - Replication - Credit Default																																								
1029999. Subtotal - Swaps - Replication																																								
1089999. Subtotal - Swaps - Income Generation																																								
1149999. Subtotal - Swaps - Other																																								
1159999. Total Swaps - Interest Rate																																								
1169999. Total Swaps - Credit Default																																								
1179999. Total Swaps - Foreign Exchange																																								
1189999. Total Swaps - Total Return																																								
1199999. Total Swaps - Other																																								
1209999. Total Swaps																																								
1269999. Subtotal - Forwards																																								
1399999. Subtotal - Hedging Effective																																								
1409999. Subtotal - Hedging Other																																								
1419999. Subtotal - Replication																																								
1429999. Subtotal - Income Generation																																								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	XXX	
1449999 - Totals												(227,620)	(919,703)	(762,093)	1,540	(762,093)	XXX	(90,368)	0	0	385,233	0	0	XXX

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effective-ness at Inception and at Year-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
1329999. Subtotal - Long Futures													0	0	0	0	0	XXX		
MFH3	(10)	(500)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	LN	12/14/2012	1,586,7000	1,620,3000	(16,800)	0	(16,800)	(16,800)	0	0	0	79,301	100/167
MFH3	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	LN	12/14/2012	1,586,8000	1,620,3000	(3,350)	0	(3,350)	(3,350)	0	0	0	15,860	100/167
MFH3	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	LN	12/14/2012	1,586,9000	1,620,3000	(3,340)	0	(3,340)	(3,340)	0	0	0	15,860	100/167
MFH3	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	LN	12/21/2012	1,609,5000	1,620,3000	(1,080)	0	(1,080)	(1,080)	0	0	0	15,860	100/167
NLH3	(8)	(160)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	CME	12/14/2012	2,647,2500	3,013,0000	(58,520)	0	(58,520)	(58,520)	0	0	0	63,441	100/167
NLH3	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	CME	12/21/2012	2,650,2500	3,013,0000	(7,255)	0	(7,255)	(7,255)	0	0	0	7,930	100/167
R2H3	(5)	(500)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	NYF	12/14/2012	819,8000	846,6000	(13,400)	0	(13,400)	(13,400)	0	0	0	39,651	100/167
R2H3	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	NYF	12/14/2012	822,5000	846,6000	(2,410)	0	(2,410)	(2,410)	0	0	0	7,930	100/167
R2H3	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	NYF	12/21/2012	841,8000	846,6000	(960)	0	(960)	(960)	0	0	0	15,860	100/167
ESH3	(26)	(1,300)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	CME	12/14/2012	1,412,1500	1,420,0000	(10,205)	0	(10,205)	(10,205)	0	0	0	206,185	100/167
ESH3	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2013	CME	12/21/2012	1,427,0000	1,420,0000	700	0	700	700	0	0	0	15,860	100/167
1349999. Subtotal - Short Futures - Hedging Other													(116,620)	0	(116,620)	(116,620)	0	0	483,738	XXX
1389999. Subtotal - Short Futures													(116,620)	0	(116,620)	(116,620)	0	0	483,738	XXX
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other													(116,620)	0	(116,620)	(116,620)	0	0	483,738	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													(116,620)	0	(116,620)	(116,620)	0	0	483,738	XXX

Broker Name	Net Cash Deposits
Goldman Sachs	(483,737)
Total Net Cash Deposits	(483,737)

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value At Termination	Change in Variation Margin			19 Hedge Effective-ness at Inception and at Termination (a)
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	18 Deferred	
1329999. Subtotal - Long Futures															0	0	0	XXX
BLH2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	12/14/2011	1,361.7000	01/23/2012	1,490.1000	Closing Purchase	0	(12,853)		100/106	
BLH2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	12/14/2011	1,361.7000	02/01/2012	1,512.3000	Closing Purchase	0	(15,073)		100/93	
BLH2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	12/14/2011	1,361.7000	03/08/2012	1,558.0000	Closing Purchase	0	(19,643)		100/-133	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.0000	03/13/2012	1,546.4000	Closing Purchase	0	(526)		100/-133	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	03/13/2012	1,546.4000	Closing Purchase	0	(521)		100/-133	
BLH2	(11)	(550)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	12/14/2011	1,361.7000	03/13/2012	1,559.8000	Closing Purchase	0	(109,025)		100/-133	
BLH2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	01/31/2012	1,483.0000	03/13/2012	1,559.8000	Closing Purchase	0	(7,693)		100/-133	
BLH2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	03/06/2012	1,508.0000	03/13/2012	1,559.8000	Closing Purchase	0	(2,596)		100/-133	
BLH2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	LN	03/06/2012	1,508.0000	03/13/2012	1,559.7000	Closing Purchase	0	(2,591)		100/-133	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	03/26/2012	1,555.3000	Closing Purchase	0	(1,933)		100/-133	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/29/2012	1,517.3000	03/29/2012	1,517.3000	Closing Purchase	0	(13)		100/-133	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	04/13/2012	1,469.4000	Closing Purchase	0	6,657		100/81	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	05/18/2012	1,353.4000	Closing Purchase	0	18,259		100/97	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	06/07/2012	1,362.1000	Closing Purchase	0	17,389		100/112	
BLM2	(5)	(250)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/13/2012	1,536.1000	06/12/2012	1,353.7000	Closing Purchase	0	45,573		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/22/2012	1,522.6000	06/12/2012	1,353.7000	Closing Purchase	0	8,440		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	03/22/2012	1,522.7000	06/12/2012	1,353.7000	Closing Purchase	0	8,445		100/112	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	04/09/2012	1,484.0000	06/12/2012	1,353.7000	Closing Purchase	0	13,019		100/112	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	04/11/2012	1,469.7000	06/12/2012	1,353.7000	Closing Purchase	0	11,589		100/112	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	05/08/2012	1,444.4000	06/12/2012	1,353.7000	Closing Purchase	0	9,055		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	05/16/2012	1,370.5000	06/12/2012	1,353.7000	Closing Purchase	0	8,35		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	06/01/2012	1,302.1000	06/12/2012	1,353.7000	Closing Purchase	0	(2,585)		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	06/01/2012	1,302.2000	06/12/2012	1,353.7000	Closing Purchase	0	(2,580)		100/112	
BLM2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	05/11/2012	1,431.9000	06/12/2012	1,353.7000	Closing Purchase	0	7,809		100/112	
BLM2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	LN	05/16/2012	1,370.5000	06/12/2012	1,353.7000	Closing Purchase	0	8,35		100/112	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	06/19/2012	1,399.4000	Closing Purchase	0	(5,219)		100/112	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	06/29/2012	1,421.2000	Closing Purchase	0	(7,399)		100/112	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	07/13/2012	1,407.3000	Closing Purchase	0	(6,009)		100/96	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	07/26/2012	1,402.8000	Closing Purchase	0	(5,559)		100/96	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	07/27/2012	1,440.8000	Closing Purchase	0	(9,359)		100/96	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	08/07/2012	1,478.1000	Closing Purchase	0	(13,089)		100/141	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	08/17/2012	1,491.0000	Closing Purchase	0	(14,379)		100/141	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	09/07/2012	1,514.1000	Closing Purchase	0	(16,899)		100/103	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	09/13/2012	1,529.4000	Closing Purchase	0	(18,219)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/12/2012	1,347.3000	09/17/2012	1,565.1000	Closing Purchase	0	(10,895)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/21/2012	1,382.1000	09/17/2012	1,565.1000	Closing Purchase	0	(9,155)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	06/21/2012	1,382.2000	09/17/2012	1,565.1000	Closing Purchase	0	(9,150)		100/103	
BLU2	(3)	(150)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	07/10/2012	1,405.5000	09/17/2012	1,565.1000	Closing Purchase	0	(23,954)		100/103	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	07/12/2012	1,385.7000	09/17/2012	1,565.1000	Closing Purchase	0	(17,949)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	07/24/2012	1,349.2000	09/17/2012	1,565.5000	Closing Purchase	0	(10,820)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	07/24/2012	1,349.2000	09/17/2012	1,565.7000	Closing Purchase	0	(10,830)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	08/23/2012	1,486.0000	09/17/2012	1,565.7000	Closing Purchase	0	(3,990)		100/103	
BLU2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	08/23/2012	1,486.0000	09/17/2012	1,565.8000	Closing Purchase	0	(3,995)		100/103	
BLU2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	LN	09/10/2012	1,511.1000	09/17/2012	1,565.8000	Closing Purchase	0	(5,479)		100/103	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.1000	10/17/2012	1,561.4000	Closing Purchase	0	(3,399)		100/221	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.1000	11/19/2012	1,505.3000	Closing Purchase	0	5,271		100/124	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.1000	11/23/2012	1,542.1000	Closing Purchase	0	1,591		100/124	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.1000	11/29/2012	1,558.2000	Closing Purchase	0	(19)		100/124	
BLZ2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.2000	12/14/2012	1,593.2000	Closing Purchase	0	(1,730)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,558.9000	12/14/2012	1,593.2000	Closing Purchase	0	(3,439)		100/133	
BLZ2	(1)	(50)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,559.0000	12/14/2012	1,593.2000	Closing Purchase	0	(1,715)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/17/2012	1,559.1000	12/14/2012	1,593.2000	Closing Purchase	0	(3,419)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	09/26/2012	1,509.9000	12/14/2012	1,593.2000	Closing Purchase	0	(8,339)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	10/19/2012	1,535.0000	12/14/2012	1,593.2000	Closing Purchase	0	(5,823)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	11/07/2012	1,508.6000	12/14/2012	1,593.2000	Closing Purchase	0	(8,469)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	11/14/2012	1,471.5000	12/14/2012	1,593.2000	Closing Purchase	0	(12,179)		100/133	
BLZ2	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	LN	11/27/2012	1,532.4000	12/14/2012	1,593.3000	Closing Purchase	0	(6,099)		100/133	
MFH3	(2)	(100)	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	LN	12/14/2012	1,586.7000	12/18/2012	1,603.3000	Closing Purchase	0	(1,669)		100/133	
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	OME	12/14/2011	2,267.2500								

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	2,267,2500	01/12/2012	2,377,7500	Closing Purchase		(2,215)			100/99
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	2,267,2500	01/23/2012	2,436,0000	Closing Purchase		(3,380)			100/99
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	2,267,2500	02/03/2012	2,524,7500	Closing Purchase		(5,155)			100/109
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	2,267,2500	02/06/2012	2,524,5000	Closing Purchase		(5,150)			100/109
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	2,267,2500	02/21/2012	2,590,7500	Closing Purchase		(6,475)			100/109
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/21/2011	2,242,7500	02/23/2012	2,596,5000	Closing Purchase		(7,080)			100/109
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/28/2011	2,262,0000	02/28/2012	2,632,2500	Closing Purchase		(7,410)			100/109
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	01/06/2012	2,354,2500	03/01/2012	2,644,7500	Closing Purchase		(5,815)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	01/11/2012	2,367,5000	03/08/2012	2,640,0000	Closing Purchase		(5,455)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	01/13/2012	2,354,2500	03/13/2012	2,651,5000	Closing Purchase		(5,950)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	01/30/2012	2,460,5000	03/13/2012	2,651,5000	Closing Purchase		(3,825)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	02/22/2012	2,581,5000	03/13/2012	2,651,5000	Closing Purchase		(1,405)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	02/27/2012	2,588,0000	03/13/2012	2,651,5000	Closing Purchase		(1,275)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	02/29/2012	2,621,0000	03/13/2012	2,651,5000	Closing Purchase		(615)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	03/02/2012	2,642,0000	03/13/2012	2,651,5000	Closing Purchase		(195)			100/102
NQH2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	03/06/2012	2,580,5000	03/13/2012	2,677,5000	Closing Purchase		(1,945)			100/102
NQH2	(3)	(60)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	2,648,0000	03/19/2012	2,727,7500	Closing Purchase		(4,799)			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/20/2012	2,715,7500	03/20/2012	2,734,0000	Closing Purchase		(370)			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	2,648,0000	03/26/2012	2,755,7500	Closing Purchase		(2,160)			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	2,648,0000	04/23/2012	2,641,5000	Closing Purchase		125			100/97
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	2,648,0000	05/21/2012	2,533,0000	Closing Purchase		2,295			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/21/2012	2,736,0000	05/21/2012	2,533,0000	Closing Purchase		4,055			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/23/2012	2,508,7500	05/23/2012	2,543,0000	Closing Purchase		(690)			100/102
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/27/2012	2,776,5000	06/06/2012	2,536,5000	Closing Purchase		4,795			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/29/2012	2,742,0000	06/06/2012	2,536,7500	Closing Purchase		4,100			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/29/2012	2,752,0000	06/12/2012	2,515,2500	Closing Purchase		4,730			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	04/09/2012	2,742,2500	06/12/2012	2,515,2500	Closing Purchase		4,535			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	04/24/2012	2,642,7500	06/12/2012	2,515,2500	Closing Purchase		2,545			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/08/2012	2,603,7500	06/12/2012	2,515,2500	Closing Purchase		1,765			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/14/2012	2,588,2500	06/12/2012	2,515,2500	Closing Purchase		1,455			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/17/2012	2,513,7500	06/12/2012	2,515,2500	Closing Purchase		(35)			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	06/01/2012	2,460,5000	06/12/2012	2,515,2500	Closing Purchase		(1,100)			100/114
NQM2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/29/2012	2,556,0000	06/12/2012	2,515,2500	Closing Purchase		810			100/114
NQU2	(2)	(40)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	06/19/2012	2,613,2500	Closing Purchase		(4,137)			100/114
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	06/26/2012	2,547,2500	Closing Purchase		(749)			100/114
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	06/29/2012	2,589,0000	Closing Purchase		(1,584)			100/114
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	07/02/2012	2,618,0000	Closing Purchase		(2,164)			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	07/13/2012	2,575,5000	Closing Purchase		(1,314)			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	07/16/2012	2,581,7500	Closing Purchase		(1,439)			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	2,510,0500	07/18/2012	2,619,0000	Closing Purchase		(2,184)			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	2,574,7500	07/25/2012	2,545,5000	Closing Purchase		580			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	2,599,5000	07/26/2012	2,578,0000	Closing Purchase		425			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	2,533,5000	07/30/2012	2,637,7500	Closing Purchase		(2,990)			100/124
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/28/2012	2,530,2500	08/03/2012	2,669,5000	Closing Purchase		(2,790)			100/102
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	08/21/2012	2,772,2500	08/21/2012	2,784,7500	Closing Purchase		(255)			100/102
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/06/2012	2,605,0000	08/27/2012	2,785,7500	Closing Purchase		(3,620)			100/102
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/10/2012	2,578,5000	09/11/2012	2,782,0000	Closing Purchase		(4,075)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/10/2012	2,607,0000	09/12/2012	2,794,7500	Closing Purchase		(3,760)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/12/2012	2,537,5000	09/14/2012	2,858,7500	Closing Purchase		(6,430)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/20/2012	2,617,0000	09/17/2012	2,856,5000	Closing Purchase		(4,795)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/23/2012	2,561,7500	09/17/2012	2,856,5000	Closing Purchase		(5,900)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/24/2012	2,559,5000	09/17/2012	2,856,5000	Closing Purchase		(5,945)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	08/01/2012	2,628,7500	09/17/2012	2,856,5000	Closing Purchase		(4,560)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	08/22/2012	2,784,5000	09/17/2012	2,856,5000	Closing Purchase		(1,445)			100/64
NQU2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	09/10/2012	2,807,2500	09/17/2012	2,856,5000	Closing Purchase		(990)			100/64
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,849,2500	10/12/2012	2,724,7500	Closing Purchase		2,485			100/101
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,8000	10/18/2012	2,759,0000	Closing Purchase		1,831			100/101
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,8000	11/01/2012	2,682,7500	Closing Purchase		3,356			100/89
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,8000	11/09/2012	2,580,5000	Closing Purchase		5,401			100/89
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,8000	11/16/2012	2,535,0000	Closing Purchase		6,311			100/89
NGZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,8000	11/19/2012	2,579,5000	Closing Purchase		5,421			100/89

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	2,850,800	11/19/2012	2,589,250	Closing Purchase		5,226			100/89
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/25/2012	2,807,000	11/23/2012	2,627,250	Closing Purchase		3,590			100/89
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	10/09/2012	2,736,250	11/28/2012	2,660,750	Closing Purchase		1,505			100/89
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	10/17/2012	2,770,500	12/11/2012	2,685,500	Closing Purchase		1,695			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/02/2012	2,647,500	12/14/2012	2,651,750	Closing Purchase		(90)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/07/2012	2,626,500	12/14/2012	2,651,750	Closing Purchase		(510)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/08/2012	2,576,000	12/14/2012	2,651,750	Closing Purchase		(1,520)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	10/31/2012	2,643,000	12/14/2012	2,651,750	Closing Purchase		(1,800)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/13/2012	2,560,000	12/14/2012	2,651,750	Closing Purchase		(1,840)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/14/2012	2,531,500	12/14/2012	2,651,750	Closing Purchase		(2,410)			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	12/06/2012	2,654,250	12/14/2012	2,651,750	Closing Purchase		45			100/33
NOZ2	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	12/13/2012	2,650,500	12/14/2012	2,651,750	Closing Purchase		(30)			100/33
NOZ2	(2)	(40)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/26/2012	2,639,750	12/14/2012	2,651,750	Closing Purchase		(489)			100/33
NLH3	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME	12/14/2012	2,647,250	12/17/2012	2,647,250	Closing Purchase		(5)			100/33
NLH3	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME	12/14/2012	2,647,250	12/17/2012	2,647,250	Closing Purchase		(955)			100/33
NLH3	(1)	(20)	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME	12/21/2012	2,650,250	12/21/2012	2,663,500	Closing Purchase		(270)			100/33
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/14/2011	714,450	01/03/2012	749,200	Closing Purchase		(3,479)			100/99
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/14/2011	714,450	01/10/2012	761,300	Closing Purchase		(4,689)			100/99
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/14/2011	714,450	01/23/2012	779,900	Closing Purchase		(6,549)			100/99
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/14/2011	714,450	01/25/2012	792,800	Closing Purchase		(7,839)			100/99
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/14/2011	714,450	02/01/2012	807,600	Closing Purchase		(9,319)			100/106
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/19/2011	705,000	02/07/2012	827,100	Closing Purchase		(12,214)			100/106
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/19/2011	706,800	02/13/2012	817,700	Closing Purchase		(11,094)			100/106
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/23/2011	743,900	02/21/2012	827,400	Closing Purchase		(8,354)			100/106
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	02/27/2012	816,700	02/27/2012	828,700	Closing Purchase		(1,204)			100/106
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	12/28/2011	734,200	03/07/2012	795,100	Closing Purchase		(6,094)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	01/06/2012	750,200	03/08/2012	805,700	Closing Purchase		(5,554)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	01/24/2012	785,600	03/09/2012	821,200	Closing Purchase		(3,564)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	03/13/2012	827,700	Closing Purchase		(1,614)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	01/30/2012	791,600	03/13/2012	815,600	Closing Purchase		(2,404)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	02/03/2012	827,600	03/13/2012	815,600	Closing Purchase		1,996			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	02/10/2012	812,400	03/13/2012	815,600	Closing Purchase		(324)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	02/27/2012	816,700	03/13/2012	815,600	Closing Purchase		106			100/212
R2H2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	03/06/2012	788,600	03/13/2012	815,600	Closing Purchase		(5,408)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	03/02/2012	802,600	03/13/2012	815,600	Closing Purchase		(1,304)			100/212
R2H2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	NYF	03/12/2012	814,800	03/13/2012	821,500	Closing Purchase		(674)			100/212
R2M2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	03/15/2012	827,400	Closing Purchase		(3,168)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	03/19/2012	836,500	Closing Purchase		(2,494)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	03/26/2012	842,100	Closing Purchase		(3,054)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/27/2012	836,700	03/27/2012	842,300	Closing Purchase		(564)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/28/2012	827,000	03/28/2012	830,400	Closing Purchase		(344)			100/212
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	04/11/2012	791,800	Closing Purchase		1,976			100/40
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/13/2012	811,600	03/13/2012	806,500	Closing Purchase		506			100/40
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/14/2012	819,500	04/17/2012	809,800	Closing Purchase		966			100/40
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/20/2012	824,000	04/30/2012	814,000	Closing Purchase		996			100/40
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/29/2012	819,800	05/18/2012	754,800	Closing Purchase		6,496			100/101
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	03/29/2012	822,000	05/21/2012	760,500	Closing Purchase		6,146			100/101
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	04/09/2012	801,100	05/24/2012	768,600	Closing Purchase		3,246			100/101
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	04/10/2012	781,200	06/05/2012	744,400	Closing Purchase		3,676			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	04/13/2012	797,400	06/07/2012	764,300	Closing Purchase		3,306			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	04/18/2012	800,200	06/07/2012	764,300	Closing Purchase		3,586			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	06/08/2012	763,100	06/08/2012	768,100	Closing Purchase		(504)			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	05/03/2012	804,700	06/12/2012	749,600	Closing Purchase		5,506			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	05/10/2012	788,500	06/12/2012	749,600	Closing Purchase		3,886			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	05/16/2012	770,700	06/12/2012	749,600	Closing Purchase		2,106			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	05/17/2012	753,100	06/12/2012	749,600	Closing Purchase		346			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	05/25/2012	764,400	06/12/2012	749,600	Closing Purchase		1,476			100/137
R2M2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	NYF	06/01/2012	736,900	06/12/2012	749,600	Closing Purchase		(1,274)			100/137
R2M2	(1)	(100)	Russell 20															

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	06/12/2012	758.2000	Closing Purchase		(1,309)			100/137
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	06/14/2012	759.3000	Closing Purchase		(1,419)			100/137
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	06/15/2012	766.3000	Closing Purchase		(2,119)			100/137
R2U2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	06/19/2012	780.9000	Closing Purchase		(7,158)			100/137
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/22/2012	766.2000	06/22/2012	772.0000	Closing Purchase		(586)			100/137
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	06/29/2012	789.8000	Closing Purchase		(4,469)			100/137
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/12/2012	779.6000	07/12/2012	785.9000	Closing Purchase		(634)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	07/17/2012	796.6000	Closing Purchase		(5,149)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	07/19/2012	803.8000	Closing Purchase		(5,869)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/12/2012	745.1500	07/25/2012	767.3000	Closing Purchase		(2,219)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/13/2012	748.8000	07/26/2012	774.0000	Closing Purchase		(2,524)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/21/2012	760.8000	07/27/2012	786.3000	Closing Purchase		(2,554)			100/63
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/21/2012	772.6000	08/03/2012	785.3000	Closing Purchase		(1,274)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	06/25/2012	755.9000	08/03/2012	785.3000	Closing Purchase		(2,944)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/10/2012	791.6000	08/06/2012	794.8000	Closing Purchase		(324)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/20/2012	792.2000	08/07/2012	800.9000	Closing Purchase		(874)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/23/2012	776.0000	08/16/2012	811.1000	Closing Purchase		(3,514)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/23/2012	776.0000	08/27/2012	810.5000	Closing Purchase		(3,454)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/23/2012	776.0000	08/29/2012	815.1000	Closing Purchase		(3,914)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	07/30/2012	787.5000	08/31/2012	810.5000	Closing Purchase		(2,304)			100/132
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	08/01/2012	771.3000	09/11/2012	839.5000	Closing Purchase		(6,824)			100/78
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	08/02/2012	765.7000	09/17/2012	865.7000	Closing Purchase		(10,004)			100/78
R2U2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	08/10/2012	798.2000	09/17/2012	865.7000	Closing Purchase		(13,508)			100/78
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	08/22/2012	810.7000	09/17/2012	865.7000	Closing Purchase		(5,504)			100/78
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	08/30/2012	807.7000	09/17/2012	865.7000	Closing Purchase		(5,804)			100/78
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	09/10/2012	841.4000	09/17/2012	865.7000	Closing Purchase		(2,434)			100/78
R2U2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	N/A	09/10/2012	841.7000	09/17/2012	865.7000	Closing Purchase		(2,404)			100/78
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	10/08/2012	837.4000	Closing Purchase		2,396			100/90
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/01/2012	826.1000	Closing Purchase		3,526			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/05/2012	816.2000	Closing Purchase		4,516			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/09/2012	792.7000	Closing Purchase		6,866			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/16/2012	773.5000	Closing Purchase		8,786			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/26/2012	808.3000	Closing Purchase		5,306			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	09/17/2012	861.4000	11/28/2012	812.5000	Closing Purchase		4,886			100/107
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	10/04/2012	840.0000	12/10/2012	825.9000	Closing Purchase		1,406			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	10/23/2012	805.4000	12/14/2012	823.2000	Closing Purchase		(1,784)			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	11/02/2012	811.3000	12/14/2012	823.2000	Closing Purchase		(1,194)			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	11/08/2012	791.9000	12/14/2012	823.2000	Closing Purchase		(3,134)			100/103
R2Z2	(2)	(200)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	11/07/2012	806.0000	12/14/2012	823.2000	Closing Purchase		(3,448)			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	11/14/2012	773.7000	12/14/2012	823.2000	Closing Purchase		(4,954)			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	11/27/2012	806.5000	12/14/2012	823.2000	Closing Purchase		(1,674)			100/103
R2Z2	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	N/A	12/06/2012	820.7000	12/14/2012	823.2000	Closing Purchase		(254)			100/103
R2H3	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	N/A	12/14/2012	819.8000	12/14/2012	828.4000	Closing Purchase		(864)			100/103
R2H3	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	N/A	12/14/2012	819.8000	12/17/2012	832.7000	Closing Purchase		(1,294)			100/103
R2H3	(1)	(100)	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	N/A	12/14/2012	819.8000	12/18/2012	844.5000	Closing Purchase		(2,474)			100/103
ESH2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	01/03/2012	1,273.5000	Closing Purchase		(8,031)			100/103
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	01/10/2012	1,286.2500	Closing Purchase		(6,629)			100/103
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	01/19/2012	1,308.7500	Closing Purchase		(8,879)			100/103
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	01/25/2012	1,321.5000	Closing Purchase		(10,154)			100/103
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	02/02/2012	1,323.2500	Closing Purchase		(10,329)			100/107
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	02/09/2012	1,349.5000	Closing Purchase		(12,954)			100/107
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	02/16/2012	1,356.2500	Closing Purchase		(13,629)			100/107
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	02/24/2012	1,364.0000	Closing Purchase		(14,404)			100/107
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	03/08/2012	1,366.5000	Closing Purchase		(14,654)			100/126
ESH2	(9)	(450)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/14/2011	1,220.0500	03/13/2012	1,372.5000	Closing Purchase		(68,643)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/19/2011	1,198.7500	03/13/2012	1,372.5000	Closing Purchase		(17,384)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/23/2011	1,259.5000	03/13/2012	1,372.5000	Closing Purchase		(11,309)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	12/									

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	03/06/2012	1,343,500	03/13/2012	1,372,500	Closing Purchase		(2,909)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/16/2012	CME	03/06/2012	1,363,250	03/13/2012	1,383,250	Closing Purchase		(2,009)			100/126
ESH2	(6)	(300)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	03/19/2012	1,405,500	Closing Purchase		(11,607)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	03/26/2012	1,407,500	Closing Purchase		(4,069)			100/126
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	04/11/2012	1,364,000	Closing Purchase		281			100/69
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	04/17/2012	1,386,250	Closing Purchase		(1,944)			100/69
ESH2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	05/21/2012	1,309,750	Closing Purchase		8,559			100/97
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	05/29/2012	1,331,500	Closing Purchase		3,531			100/97
ESH2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	06/06/2012	1,307,000	Closing Purchase		11,962			100/123
ESH2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/13/2012	1,366,900	06/07/2012	1,318,500	Closing Purchase		7,246			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/20/2012	1,397,250	06/12/2012	1,306,900	Closing Purchase		9,026			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/29/2012	1,387,250	06/12/2012	1,306,900	Closing Purchase		8,026			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	03/29/2012	1,389,000	06/12/2012	1,306,900	Closing Purchase		8,201			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	04/05/2012	1,393,500	06/12/2012	1,306,900	Closing Purchase		8,651			100/123
ESH2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	04/10/2012	1,355,750	06/12/2012	1,306,900	Closing Purchase		7,314			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/04/2012	1,370,000	06/12/2012	1,306,900	Closing Purchase		6,301			100/123
ESH2	(3)	(150)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/10/2012	1,359,000	06/12/2012	1,306,900	Closing Purchase		7,801			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/14/2012	1,336,000	06/12/2012	1,306,900	Closing Purchase		2,901			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/16/2012	1,323,750	06/12/2012	1,306,900	Closing Purchase		1,676			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/17/2012	1,305,500	06/12/2012	1,306,900	Closing Purchase		(149)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	05/30/2012	1,312,000	06/12/2012	1,306,900	Closing Purchase		501			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	06/01/2012	1,277,000	06/12/2012	1,306,900	Closing Purchase		(2,999)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	06/01/2012	1,284,500	06/12/2012	1,306,900	Closing Purchase		(2,249)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/15/2012	CME	06/11/2012	1,307,750	06/12/2012	1,306,900	Closing Purchase		76			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	06/15/2012	1,334,750	Closing Purchase		(3,459)			100/123
ESH2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	06/19/2012	1,350,250	Closing Purchase		(10,018)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	06/27/2012	1,325,750	Closing Purchase		(2,559)			100/123
ESH2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	06/29/2012	1,348,250	Closing Purchase		(9,618)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	06/29/2012	1,355,000	Closing Purchase		(5,484)			100/123
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/03/2012	1,364,500	Closing Purchase		(6,434)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/13/2012	1,351,500	Closing Purchase		(5,134)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/18/2012	1,367,250	Closing Purchase		(6,709)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/25/2012	1,333,500	Closing Purchase		(3,344)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/26/2012	1,355,250	Closing Purchase		(5,509)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	07/27/2012	1,383,500	Closing Purchase		(8,334)			100/154
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	08/03/2012	1,385,500	Closing Purchase		(8,534)			100/115
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/12/2012	1,300,250	08/07/2012	1,400,000	Closing Purchase		(9,984)			100/115
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,321,000	08/17/2012	1,414,250	Closing Purchase		(9,334)			100/115
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,330,500	08/31/2012	1,407,000	Closing Purchase		(7,659)			100/115
ESH2	(1)	(50)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	1,309,250	09/06/2012	1,431,000	Closing Purchase		(6,922)			100/98
ESH2	(1)	(50)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/21/2012	1,330,500	09/06/2012	1,431,000	Closing Purchase		(5,930)			100/98
ESH2	(1)	(50)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	06/25/2012	1,309,250	09/11/2012	1,432,250	Closing Purchase		(6,155)			100/98
ESH2	(1)	(50)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/06/2012	1,347,500	09/11/2012	1,432,250	Closing Purchase		(4,242)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/06/2012	1,347,500	09/13/2012	1,460,500	Closing Purchase		(11,309)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/10/2012	1,335,250	09/14/2012	1,468,000	Closing Purchase		(13,284)			100/98
ESH2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/10/2012	1,348,500	09/17/2012	1,465,800	Closing Purchase		(23,478)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/20/2012	1,358,500	09/17/2012	1,465,800	Closing Purchase		(10,739)			100/98
ESH2	(5)	(250)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	07/23/2012	1,339,500	09/17/2012	1,465,800	Closing Purchase		(31,598)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	08/01/2012	1,371,000	09/17/2012	1,465,800	Closing Purchase		(9,489)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	08/14/2012	1,401,250	09/17/2012	1,465,800	Closing Purchase		(6,464)			100/98
ESH2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	09/10/2012	1,435,250	09/17/2012	1,465,800	Closing Purchase		(6,128)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/21/2012	CME	09/10/2012	1,436,250	09/17/2012	1,465,800	Closing Purchase		(2,964)			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,451,000	09/27/2012	1,441,500	Closing Purchase		941			100/98
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	10/16/2012	1,450,000	Closing Purchase		891			100/92
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	11/09/2012	1,375,750	Closing Purchase		8,316			100/139
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	11/16/2012	1,357,750	Closing Purchase		10,116			100/139
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	11/23/2012	1,405,000	Closing Purchase		5,391			100/139
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	11/28/2012	1,407,750	Closing Purchase		5,116			100/139
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	11/29/2012	1,415,500	Closing Purchase		4,341			100/139
ESH2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	12/11/2012	1,430,750	Closing Purchase		2,816			100/134
ESH2	(7)	(350)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	09/17/2012	1,459,000	12/14/2012	1,418,100	Closing Purchase		14,283			100/134

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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value At Termination	Change in Variation Margin			19 Hedge Effective-ness at Inception and at Termination (a)	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	18 Deferred		
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	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	10/09/2012	1,435,7500	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	10/19/2012	1,430,0000	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/07/2012	1,390,7500	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/07/2012	1,398,5000	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/08/2012	1,376,0000	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/14/2012	1,351,5000	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	11/14/2012	1,357,2500	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(4)	(200)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	12/06/2012	1,411,2500	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESZ2	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/25/2012	CME	12/13/2012	1,420,0000	12/14/2012	1,418,1000	Closing Purchase	0	(876,906)	0	0	XXX	
ESH3	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME	12/14/2012	1,412,1500	12/17/2012	1,427,2500	Closing Purchase	0	(876,906)	0	0	XXX	
ESH3	(2)	(100)	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME	12/14/2012	1,412,1500	12/18/2012	1,442,7500	Closing Purchase	0	(876,906)	0	0	XXX	
1349999. Subtotal - Short Futures - Hedging Other															0	(876,906)	0	0	XXX
1389999. Subtotal - Short Futures															0	(876,906)	0	0	XXX
1399999. Subtotal - Hedging Effective															0	0	0	0	XXX
1409999. Subtotal - Hedging Other															0	(876,906)	0	0	XXX
1419999. Subtotal - Replication															0	0	0	0	XXX
1429999. Subtotal - Income Generation															0	0	0	0	XXX
1439999. Subtotal - Other															0	0	0	0	XXX
1449999 - Totals															0	(876,906)	0	0	XXX

NONE	
Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				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		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX			(48,525)	0	700	(165,845)	700	483,738	483,738
0899999 - Totals			0	0	(48,525)	0	700	(165,845)	700	483,738	483,738

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999	Total - U.S. Government Bonds			0	0	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
6199999	Total - Issuer Obligations			0	0	XXX
6299999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6399999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6499999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6599999	Total Bonds			0	0	XXX
7099999	Total - Preferred Stocks			0	0	XXX
7599999	Total - Common Stocks			0	0	XXX
7699999	Total - Preferred and Common Stocks			0	0	XXX
	Short term investment from reverse repo program			15,320,892	15,086,289	.01/02/2013
8999999	Total - Short-Term Invested Assets (Schedule DA type)			15,320,892	15,086,289	XXX
9999999	Totals			15,320,892	15,086,289	XXX

General Interrogatories:

- Total activity for the year Fair Value \$(3,077,050) Book/Adjusted Carrying Value \$(3,042,103)
- Average balance for the year Fair Value \$16,479,051 Book/Adjusted Carrying Value \$16,479,051
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$15,086,289 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-SR-9	OPIC AGENCY VRDN Adj % Due 10/20/2017 JAJ020		1	3,500,000	3,500,000	10/20/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				3,500,000	3,500,000	XXX
0599999. Total - U.S. Government Bonds				3,500,000	3,500,000	XXX
13606Y-CII-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	2,300,000	2,300,000	11/15/2038
45505R-BN-4	INDIANA ST FIN AUTH ECON DEV R POLLUTION Adj % Due 5/1/2034 MJSD3		2FE	2,200,000	2,200,000	05/01/2034
47759K-AA-7	JUB 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	5,000,000	5,000,000	09/01/2050
64591B-YG-2	NEW JERSEY ECON DEV MUNI FRN Adj % Due 6/15/2013 Sched		1FE	752,100	751,862	06/15/2013
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	3,504,795	3,501,973	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				23,151,895	23,148,834	XXX
3199999. Total - U.S. Special Revenues Bonds				38,551,895	38,548,834	XXX
06417E-6E-8	BNS CD Flt % Due 8/15/2013 FIAN15		1FE	1,900,000	1,900,000	08/15/2013
62680B-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,840,000	3,840,000	12/01/2040
74271B-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FIAN6		1FE	3,198,371	3,200,000	02/06/2014
82633B-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	7,050,000	7,050,000	03/01/2048
89233P-SII-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT Flt % Due 1/24/2013 Sched		1FE	2,500,773	2,500,000	01/24/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				18,489,144	18,490,000	XXX
02108P-AA-9	Alprion LLC VRDN VRDN Adj % Due 10/1/2034 Sched		1FE	4,545,000	4,545,000	10/01/2034
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,471,500	3,471,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				8,016,500	8,016,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				26,505,644	26,506,500	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				40,389,144	40,390,000	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				31,168,395	31,165,334	XXX
6599999. Total Bonds				71,557,539	71,555,334	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			4,404,844	4,403,488	01/22/2013
26442C-AF-1	DUKE ENERGY CAROLINAS CORP 5 3/4% Due 11/15/2013 MN15			2,193,893	2,194,901	11/15/2013
316175-40-5	FIDELITY INST MM FUND PRIME			44,783,519	44,783,519	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				51,382,257	51,381,908	XXX
9999999 - Totals				122,939,795	122,937,242	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(52,783,525)	Book/Adjusted Carrying Value \$	(52,801,921)
2. Average balance for the year	Fair Value \$	176,732,364	Book/Adjusted Carrying Value \$	176,877,893

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of policyholders			109,344	122,985
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policyholders			30,000	30,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of policyholders			99,404	111,805
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B Protection of policyholders			200,665	219,812
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC	B Protection of policyholders			509,786	535,275
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policy hld	4,496,640	4,560,485		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,496,640	4,560,485	949,199	1,019,877
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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