



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 400 Broadway, Cincinnati, OH, US 45202

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

Mail Address 400 Broadway, Cincinnati, OH, US 45202

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

Internet Website Address www.integritylife.com

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

OFFICERS

Chairman of the Board John Finn Barrett Secretary Edward Joseph Babbitt

OTHER

Mark Erdem Caner Sr VP, Karen Ann Chamberlain Sr VP, Chf Information Off, Daniel Joseph Downing Sr VP, Brian Anthony Eichhold VP, Lisa Beth Fangman # VP, Daniel Wayne Harris VP, Chief Actuary, David Todd Henderson VP & Chief Risk Officer, Kevin Louis Howard Sr VP, Bradley Joseph Hunkler VP, Chief Accounting Officer, Phillip Earl King VP & Auditor, Steven Kenneth Kreider Sr VP, Chf Inv Off, Paul Matthew Kruth VP, Daniel Roger Larsen VP, Tax, Constance Marie Maccarone Sr VP, Bruce William Maisel # VP, CCO, Denise Lynn Sparks VP, James Joseph Vance VP & Treasurer, Terrie Ann Wiedenheft VP

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt, John Finn Barrett, Jill Tripp McGruder, Robert Lewis Walker, Donald Joseph Wuebbli

State of Ohio County of Hamilton SS:

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

Jill Tripp McGruder President & CEO

Edward Joseph Babbitt Secretary

Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 24th day of April, 2015

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

## STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	2,651,933,894	0	2,651,933,894	2,504,961,519
2. Stocks:				
2.1 Preferred stocks .....	10,663,698	0	10,663,698	5,663,698
2.2 Common stocks .....	584,162,055	0	584,162,055	572,314,634
3. Mortgage loans on real estate:				
3.1 First liens .....	79,230,189	0	79,230,189	81,500,361
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ .....12,994,879 ), cash equivalents (\$ .....50,893,790 ) and short-term investments (\$ .....25,436,737 ) .....	89,325,407	0	89,325,407	53,752,256
6. Contract loans (including \$ ..... premium notes) .....	120,451,907	0	120,451,907	120,517,128
7. Derivatives .....	7,259,650	0	7,259,650	1,831,060
8. Other invested assets .....	116,602,101	0	116,602,101	114,207,118
9. Receivables for securities .....	974,687	0	974,687	3,140,773
10. Securities lending reinvested collateral assets .....	14,583,684	0	14,583,684	11,638,998
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	3,675,187,272	0	3,675,187,272	3,469,527,545
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	35,021,081	0	35,021,081	31,800,231
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....			0	
15.3 Accrued retrospective premiums .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	14,342,036	0	14,342,036	11,864,984
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....	6,680,180	0	6,680,180	7,030,862
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
18.2 Net deferred tax asset .....	31,723,069	18,834,333	12,888,736	13,161,749
19. Guaranty funds receivable or on deposit .....	20,077	0	20,077	20,077
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	0
24. Health care (\$ ..... ) and other amounts receivable .....	926,649	502,746	423,903	365,219
25. Aggregate write-ins for other than invested assets .....	1,964,941	0	1,964,941	1,959,617
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	3,765,865,305	19,337,079	3,746,528,226	3,535,730,284
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	2,557,130,334	0	2,557,130,334	2,571,348,148
28. Total (Lines 26 and 27) .....	6,322,995,639	19,337,079	6,303,658,560	6,107,078,432
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. CSV Company Owned Life Insurance .....	1,964,941	0	1,964,941	1,959,617
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	1,964,941	0	1,964,941	1,959,617

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....2,528,880,693 less \$ ..... included in Line 6.3 (including \$ .....791,559,795 Modco Reserve) .....	2,528,880,693	2,396,370,963
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	304,042,400	298,317,031
4. Contract claims:		
4.1 Life .....	265,266	243,602
4.2 Accident and health .....		
5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid .....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....		
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....19,001,221 ceded .....	19,001,221	17,854,433
9.4 Interest Maintenance Reserve .....	1,328,946	1,835,317
10. Commissions to agents due or accrued-life and annuity contracts \$ .....576,083 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	576,083	872,256
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	337,387	356,772
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(44,208,293) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(8,205,883)	(8,926,211)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,346,197	1,347,148
15.1 Current federal and foreign income taxes, including \$ .....72,822 on realized capital gains (losses) .....	4,665,348	2,819,409
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	25	6,256
17. Amounts withheld or retained by company as agent or trustee .....	37,202	40,017
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	13,901,245	9,517,329
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....		
22. Borrowed money \$ .....0 and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	80,726,006	79,787,723
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	1,220,954	2,250,243
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	1,703,702	632,332
24.09 Payable for securities .....	8,959,024	317,758
24.10 Payable for securities lending .....	104,409,987	66,957,422
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	1,433,206	1,342,353
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	3,064,629,009	2,871,942,153
27. From Separate Accounts Statement .....	2,557,130,334	2,571,348,148
28. Total liabilities (Lines 26 and 27) .....	5,621,759,343	5,443,290,301
29. Common capital stock .....	3,000,000	3,000,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	613,163,872	613,163,872
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	65,735,345	47,624,259
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....	678,899,217	660,788,131
38. Totals of Lines 29, 30 and 37 .....	681,899,217	663,788,131
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	6,303,658,560	6,107,078,432
<b>DETAILS OF WRITE-INS</b>		
2501. Uncashed drafts and checks that are pending escheatment to the state .....	281,691	190,838
2502. Unfunded Commitment Low Income Housing Tax Credit Property .....	1,151,515	1,151,515
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	1,433,206	1,342,353
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	212,327,171	105,378,373	407,464,580
2. Considerations for supplementary contracts with life contingencies	2,568,241	1,328,152	6,954,646
3. Net investment income	38,238,556	36,589,171	156,220,938
4. Amortization of Interest Maintenance Reserve (IMR)	475,273	485,381	2,700,950
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6. Commissions and expense allowances on reinsurance ceded	348,929	370,482	1,449,120
7. Reserve adjustments on reinsurance ceded	(18,747,901)	(20,708,788)	(75,730,191)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,258,069	2,859,992	12,229,841
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	689,728	655,996	2,747,752
9. Totals (Lines 1 to 8.3)	239,158,066	126,958,759	514,037,636
10. Death benefits	2,526,294	1,521,443	6,778,576
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	30,982,621	34,273,856	134,773,000
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	78,478,280	69,576,929	305,633,431
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	718,038	2,809,120	10,683,376
18. Payments on supplementary contracts with life contingencies	1,102,436	886,468	4,002,389
19. Increase in aggregate reserves for life and accident and health contracts	132,912,007	11,307,094	89,821,071
20. Totals (Lines 10 to 19)	246,719,676	120,374,910	551,691,843
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	12,909,185	5,470,033	23,345,289
22. Commissions and expense allowances on reinsurance assumed	3,498	2,628	14,726
23. General insurance expenses	6,122,849	6,224,978	26,313,384
24. Insurance taxes, licenses and fees, excluding federal income taxes	739,737	332,035	2,010,515
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(45,369,968)	(14,034,750)	(138,240,924)
27. Aggregate write-ins for deductions	385,184	292,660	1,169,690
28. Totals (Lines 20 to 27)	221,510,161	118,662,494	466,304,523
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,647,905	8,296,265	47,733,113
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	17,647,905	8,296,265	47,733,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,628,267	2,874,980	8,559,654
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	13,019,638	5,421,285	39,173,459
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (5,264) (excluding taxes of \$ 78,086 transferred to the IMR)	(766,977)	15,385,222	17,786,871
35. Net income (Line 33 plus Line 34)	12,252,661	20,806,507	56,960,330
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	663,788,131	668,022,386	668,022,386
37. Net income (Line 35)	12,252,662	20,806,507	56,960,330
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (431,710)	7,844,211	6,841,463	41,238,988
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(529,934)	673,055	2,898,604
41. Change in nonadmitted assets	(505,881)	(7,306,681)	(11,265,207)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(938,283)	(3,656,973)	5,983,403
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(11,689)	(270,225)	(50,373)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(100,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	18,111,086	17,087,146	(4,234,255)
55. Capital and surplus, as of statement date (Lines 36 + 54)	681,899,217	685,109,532	663,788,131
<b>DETAILS OF WRITE-INS</b>			
08.301. Administrative Service Fees	441,398	411,537	1,707,863
08.302. Other Fee Income	242,968	237,218	1,003,972
08.303. Other Income	5,362	7,241	35,917
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	689,728	655,996	2,747,752
2701. Pension Expense	219,089	158,574	684,228
2702. Securities Lending Interest Expense	122,713	104,406	467,084
2703. Experience Refund	32,671	54,154	54,154
2798. Summary of remaining write-ins for Line 27 from overflow page	10,711	(24,474)	(35,777)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	385,184	292,660	1,169,689
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

## STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	214,935,407	106,444,601	414,541,539
2. Net investment income .....	34,637,139	34,066,796	158,360,214
3. Miscellaneous income .....	4,607,413	3,659,061	16,743,150
4. Total (Lines 1 to 3) .....	254,179,959	144,170,458	589,644,903
5. Benefit and loss related payments .....	134,266,447	127,233,976	537,756,608
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(45,902,491)	188,345	(104,548,697)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	20,476,956	12,452,549	52,813,336
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (1,067,116) tax on capital gains (losses) .....	2,855,150	6,100,198	25,974,513
10. Total (Lines 5 through 9) .....	111,696,062	145,975,068	511,995,760
11. Net cash from operations (Line 4 minus Line 10) .....	142,483,897	(1,804,610)	77,649,143
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	95,462,307	107,457,569	550,678,471
12.2 Stocks .....	7,720,568	183,665,990	242,006,461
12.3 Mortgage loans .....	2,402,828	306,465	1,431,186
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	4,600,435	548,532	11,902,194
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	355,149	11,526
12.7 Miscellaneous proceeds .....	10,992,321	28,947,987	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	121,178,459	321,281,692	806,029,838
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	243,861,333	118,520,296	545,663,403
13.2 Stocks .....	17,049,680	195,220,974	235,538,890
13.3 Mortgage loans .....	132,657	0	40,177,270
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	6,358,148	1,627,205	32,733,949
13.6 Miscellaneous applications .....	8,373,276	18,082,980	3,165,226
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	275,775,094	333,451,455	857,278,738
14. Net increase (or decrease) in contract loans and premium notes .....	(65,221)	2,023,308	4,053,379
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(154,531,414)	(14,193,070)	(55,302,280)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	5,725,369	(394,184)	5,936,704
16.5 Dividends to stockholders .....	0	0	75,017,347
16.6 Other cash provided (applied) .....	41,895,300	39,173,969	(3,280,781)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	47,620,669	38,779,785	(72,361,424)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	35,573,152	22,782,104	(50,014,561)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	53,752,256	103,766,817	103,766,817
19.2 End of period (Line 18 plus Line 19.1) .....	89,325,407	126,548,921	53,752,256

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

**EXHIBIT 1****DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....	140,517	169,840	645,252
3. Ordinary individual annuities .....	212,549,103	105,991,487	408,815,532
4. Credit life (group and individual) .....			0
5. Group life insurance .....			0
6. Group annuities .....			0
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....			0
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal .....	212,689,620	106,161,327	409,460,784
12. Deposit-type contracts .....	12,673,261	7,728,887	39,176,713
13. Total	225,362,881	113,890,214	448,637,497
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	State of Domicile	2015	2014
<b>NET INCOME</b>			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	12,252,661	56,960,331
(2) State Prescribed Practices that increase/(decrease) NAIC SAP			
(3) State Permitted Practices that increase/(decrease) NAIC SAP			
(4) NAIC SAP (1-2-3=4)	OH	12,252,661	56,960,331
<b>SURPLUS</b>			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	681,899,217	663,788,131
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	681,899,217	663,788,131

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

C. Accounting Policy. No Changes.

2. Accounting Changes and Correction of Errors

The Company made the following accounting change in 2015: No change.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2015, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2015, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
.....	.....	.....	.....	.....	.....	.....
Total	XXX	XXX	0	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2015:

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months .....	652,420
2. 12 Months or Longer .....	2,073,494
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months .....	86,038,777
2. 12 Months or Longer .....	31,127,784

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$144.6 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No Change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument .....	7,259,651	0	7,259,651

\* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument .....	(1,703,701)	0	(1,703,701)

\* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt. No Change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of net periodic benefit cost. Not Applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

(4) For securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement with the transferred financial assets:

a. Not applicable.

b. Not applicable.

**STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

C. Wash Sales. No change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: RMBS	0	582,555	0	582,555
Common stock: Industrial & miscellaneous	198,616,957	0	0	198,616,957
Derivative assets: Options, purchased	0	3,323,038	3,936,613	7,259,651
Separate account assets*	742,182,368	0	0	742,182,368
Total assets at fair value	940,799,324	3,905,593	3,936,613	948,641,530

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	(1,703,701)	0	(1,703,701)
Total liabilities at fair value	0	(1,703,701)	0	(1,703,701)

\*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three Months ended at March 31, 2015

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Derivative assets	0	673,684	0	0	596,225	2,666,704	0	0	0	3,936,613
Total Assets	0	673,684	0	0	596,225	2,666,704	0	0	0	3,936,613

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include NAIC rated 6 residential mortgage-backed securities representing subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

Derivative investments included in Level 2 consist of options. The fair values of these securities are determined through the use of third-party pricing services utilizing market observable inputs.

The derivatives in Level 3 consist of options on the S&P 500 Index and options on the GS Momentum Builder® Multi-Asset Class Index. These options are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options and spreads and average (SPAV) algorithm model for monthly average options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield, the GS Momentum Builder® Multi-Asset Class Index level, and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or reasonably available to the Company of Level 3 assets and liabilities at March 31, 2015:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	\$ 3,936,613	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	11% - 22%

In isolation, significant increases (decreases) in the S&P 500 implied volatility would typically result in a significantly higher (lower) fair value measurement for Level 3 derivative assets and Level 3 derivative liabilities.

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

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

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	2,905,562,094	2,651,933,895	5,571,351	2,755,148,808	144,841,935	
Common stock: Unaffiliated	198,616,957	198,616,957	198,616,957	0	0	
Preferred stock	11,045,897	10,663,698	0	6,045,897	5,000,000	
Mortgage loans	88,886,295	79,230,189	0	0	88,886,295	
Cash, cash equivalents, & short-term investments	89,318,381	89,325,407	89,318,381	0	0	
Other invested assets: Surplus notes	7,968,216	6,107,475	0	7,968,216	0	
Securities lending reinvested collateral assets	14,583,684	14,583,684	14,583,684	0	0	
Derivative assets	7,259,651	7,259,651	0	3,323,038	3,936,613	
Separate account assets	2,677,194,464	2,557,130,334	741,905,557	1,752,659,226	182,629,681	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,309,775,500)	(1,199,406,000)	0	0	(1,309,775,500)	
Derivative liabilities	(1,703,701)	(1,703,701)	0	(1,703,701)	0	
Separate account liability*	(1,922,414,929)	(1,781,052,000)	0	0	(1,922,414,929)	
Securities lending liability	(104,409,987)	(104,409,987)	0	(104,409,987)	0	

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

\*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.

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

*Debt Securities and Surplus Notes*

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

*Equity Securities*

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. Less liquid preferred stock securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

*Mortgage Loans*

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

*Cash, Cash Equivalents and Short-Term Investments*

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

*Derivative Instruments*

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs.

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

*Securities Lending Reinvested Collateral Assets*

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

*Assets Held in Separate Accounts*

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

*Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities*

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

*Securities Lending Liability*

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

*Separate Account Liabilities*

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? ..... Yes [ ] No [ X ]

**STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

AMOUNT

a. Permanent ACA Risk Adjustment Program

Assets

1. Premium adjustments receivable due to ACA Risk Adjustment .....

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment .....

3. Premium adjustments payable due to ACA Risk Adjustment .....

Operations (Revenue & Expense)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment .....

5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) .....

b. Transitional ACA Reinsurance Program

Assets

1. Amounts recoverable for claims paid due to ACA Reinsurance .....

2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) .....

3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance .....

Liabilities

4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium .....

5. Ceded reinsurance premiums payable due to ACA Reinsurance .....

6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance .....

Operations (Revenue & Expense)

7. Ceded reinsurance premiums due to ACA Reinsurance .....

8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments .....

9. ACA Reinsurance contributions – not reported as ceded premium .....

c. Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors .....

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors .....

Operations (Revenue & Expense)

3. Effect of ACA Risk Corridors on net premium income (paid/received) .....

4. Effect of ACA Risk Corridors on change in reserves for rate credits .....

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	1	2	3	4	Prior Year	Prior Year	To Prior Year	To Prior Year	Ref	Cumulative	Cumulative
					Accrued Less	Accrued Less					
	Receivable	(Payable)	Receivable	(Payable)	5	6	7	8		9	10
					Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable .....					0	0			A	0	0
2. Premium adjustments (payable) .....					0	0			B	0	0
3. Subtotal ACA Permanent Risk Adjustment Program .....	0	0	0	0	0	0	0	0		0	0
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid .....					0	0			C	0	0
2. Amounts recoverable for claims unpaid (contra liability) .....					0	0			D	0	0
3. Amounts receivable relating to uninsured plans .....					0	0			E	0	0
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium .....					0	0			F	0	0
5. Ceded reinsurance premiums payable .....					0	0			G	0	0
6. Liability for amounts held under uninsured plans .....					0	0			H	0	0
7. Subtotal ACA Transitional Reinsurance Program .....	0	0	0	0	0	0	0	0		0	0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium .....					0	0			I	0	0
2. Reserve for rate credits or policy experience rating refunds .....					0	0			J	0	0
3. Subtotal ACA Risk Corridors Program .....	0	0	0	0	0	0	0	0		0	0
d. Total for ACA Risk Sharing Provisions .....	0	0	0	0	0	0	0	0		0	0

- 25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
- 26. Intercompany Pooling Arrangements. No Change.
- 27. Structured Settlements. No Change.
- 28. Health Care Receivables. No Change.
- 29. Participating Policies. No Change.
- 30. Premium Deficiency Reserves. No Change.

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
34. Separate Accounts. No Change.
35. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2012
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 10/02/2013
- 6.4 By what department or departments?  
 Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ X ] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [ X ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ 11,994,131
13. Amount of real estate and mortgages held in short-term investments: ..... \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 0   | \$  |
| 14.22 Preferred Stock .....   | \$ 0   | \$  |
| 14.23 Common Stock .....  | \$ 377,538,939   | \$ 385,545,099  |
| 14.24 Short-Term Investments .....  | \$ 0   | \$  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 0   | \$  |
| 14.26 All Other .....   | \$ 31,948,628  | \$ 32,877,619   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 409,487,567   | \$ 418,422,718  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$   | \$  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ]
- If no, attach a description with this statement.

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
**GENERAL INTERROGATORIES**

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- |  |                     |
|--|---------------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....                   | \$ .....144,558,964 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... | \$ .....144,575,366 |
| 16.3 Total payable for securities lending reported on the liability page .....                                       | \$ .....104,409,987 |

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON .....	ONE WALL STREET, NY NY 10286 .....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]

- 17.4 If yes, give full information relating thereto:

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [ X ] No [ ]

- 18.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ ..... 79,230,189
1.14	Total Mortgages in Good Standing .....	\$ ..... 79,230,189
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms .....	\$ .....
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages .....	\$ .....
1.32	Residential Mortgages .....	\$ .....
1.33	Commercial Mortgages .....	\$ .....
1.34	Total Mortgages with Interest Overdue more than Three Months .....	\$ ..... 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages .....	\$ .....
1.42	Residential Mortgages .....	\$ .....
1.43	Commercial Mortgages .....	\$ .....
1.44	Total Mortgages in Process of Foreclosure .....	\$ ..... 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$ ..... 79,230,189
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages .....	\$ .....
1.62	Residential Mortgages .....	\$ .....
1.63	Commercial Mortgages .....	\$ .....
1.64	Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ ..... 0
2.	Operating Percentages:	
2.1	A&H loss percent .....	%
2.2	A&H cost containment percent .....	%
2.3	A&H expense percent excluding cost containment expenses .....	%
3.1	Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3	Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
<b>NONE</b>								

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

1	Direct Business Only						
	2	3	4	5	6	7	
Life Contracts							Life Insurance Premiums
States, Etc.	Active Status						
1. Alabama	AL	L	4,118	4,328,809		4,332,927	180,719
2. Alaska	AK	L	0	0		0	0
3. Arizona	AZ	L	1,419	4,472,500		4,473,919	200,000
4. Arkansas	AR	L	983	789,792		790,775	0
5. California	CA	L	6,042	6,002,790		6,008,832	0
6. Colorado	CO	L	1,784	2,512,327		2,514,111	0
7. Connecticut	CT	L	26	4,650,418		4,650,444	53,296
8. Delaware	DE	L	0	843,992		843,992	187,818
9. District of Columbia	DC	L	0	1,773,005		1,773,005	0
10. Florida	FL	L	8,084	24,993,875		25,001,959	2,120,168
11. Georgia	GA	L	3,937	2,900,690		2,904,627	3,000,000
12. Hawaii	HI	L	26	845,046		845,072	250,000
13. Idaho	ID	L	45	327,013		327,058	0
14. Illinois	IL	L	10,717	12,760,967		12,771,684	816,222
15. Indiana	IN	L	2,025	5,576,142		5,578,167	0
16. Iowa	IA	L	12,975	2,565,746		2,578,721	0
17. Kansas	KS	L	2,358	706,470		708,828	0
18. Kentucky	KY	L	788	2,491,374		2,492,162	0
19. Louisiana	LA	L	0	5,166,067		5,166,067	1,444,500
20. Maine	ME	N	0	21,786		21,786	0
21. Maryland	MD	L	9,433	3,466,755		3,476,188	0
22. Massachusetts	MA	L	39	2,392,296		2,392,335	233,141
23. Michigan	MI	L	695	8,421,187		8,421,882	692,790
24. Minnesota	MN	L	13,262	4,730,907		4,744,169	0
25. Mississippi	MS	L	2,077	2,719,063		2,721,140	100,000
26. Missouri	MO	L	2,295	2,556,963		2,559,258	111,073
27. Montana	MT	L	66	384,842		384,908	0
28. Nebraska	NE	L	2,079	2,474,337		2,476,416	0
29. Nevada	NV	L	0	2,677,313		2,677,313	73,224
30. New Hampshire	NH	N	0	2,379		2,379	0
31. New Jersey	NJ	L	1,287	7,881,738		7,883,025	65,136
32. New Mexico	NM	L	7,637	773,304		780,941	0
33. New York	NY	N	0	1,756,725		1,756,725	0
34. North Carolina	NC	L	445	5,751,357		5,751,802	0
35. North Dakota	ND	L	0	700,450		700,450	0
36. Ohio	OH	L	26,423	17,450,701		17,477,124	734,076
37. Oklahoma	OK	L	2,695	3,318,375		3,321,070	362,084
38. Oregon	OR	L	1,459	5,125,906		5,127,365	139,334
39. Pennsylvania	PA	L	5,621	11,318,965		11,324,586	660,339
40. Rhode Island	RI	L	0	458,852		458,852	0
41. South Carolina	SC	L	2,695	2,124,930		2,127,625	0
42. South Dakota	SD	L	1,339	177,278		178,617	0
43. Tennessee	TN	L	1,726	3,283,326		3,285,052	0
44. Texas	TX	L	1,542	28,669,657		28,671,199	413,900
45. Utah	UT	L	0	527,093		527,093	459,649
46. Vermont	VT	N	0	0		0	0
47. Virginia	VA	L	184	3,425,461		3,425,645	64,455
48. Washington	WA	L	262	2,616,420		2,616,682	201,337
49. West Virginia	WV	L	1,230	542,145		543,375	50,000
50. Wisconsin	WI	L	699	3,090,084		3,090,783	60,000
51. Wyoming	WY	L	0	1,485		1,485	0
52. American Samoa	AS	N	0	0		0	0
53. Guam	GU	N	0	0		0	0
54. Puerto Rico	PR	N	0	0		0	0
55. U.S. Virgin Islands	VI	N	0	0		0	0
56. Northern Mariana Islands	MP	N	0	0		0	0
57. Canada	CAN	N	0	0		0	0
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0
59. Subtotal	(a)	47	140,517	212,549,103	0	212,689,620	12,673,261
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		140,517	212,549,103	0	212,689,620	12,673,261
96. Plus Reinsurance Assumed	XXX		22,614			22,614	
97. Totals (All Business)	XXX		163,131	212,549,103	0	212,712,234	12,673,261
98. Less Reinsurance Ceded	XXX		74,094	310,970		385,064	
99. Totals (All Business) less Reinsurance Ceded	XXX		89,037	212,238,133	0	212,327,170	12,673,261
DETAILS OF WRITE-INS							
58001.	XXX					0	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

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

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

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 – ORGANIZATIONAL CHART**

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

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	04-3226492				Boston Cap Corp Tax Credit Fund III	.MA	NIA	The Western and Southern Life Ins Co	Ownership	.13.340	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	.MA	NIA	Columbus Life Insurance Co	Ownership	.37.750	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-2678623				Boston Cap Intermediate Term Income Fund	.MA	NIA	Western-Southern Life Assurance Co	Ownership	.33.300	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	.MA	NIA	Western-Southern Life Assurance Co	Ownership	.14.360	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel LLC	.IN	NIA	Carmel Holdings, LLC	Ownership	.36.260	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	03-0464760				Centerline Corporate Partners XXI LP	.NY	NIA	Western-Southern Life Assurance Co	Ownership	.17.320	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-0317564				Centerline Corporate Partners XXV LP	.NY	NIA	Western-Southern Life Assurance Co	Ownership	.11.380	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX	NIA	The Western and Southern Life Ins Co	Ownership	.25.250	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH	NIA	Columbus Life Insurance Co	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.14.660	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH	NIA	WS CEH LLC	Ownership	.37.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH	IA	The Western and Southern Life Ins Co	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	.72.520	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT	NIA	W&S Real Estate Holdings LLC	Ownership	.74.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.25.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA	Western & Southern Investment Holdings LLC	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	.39.520	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	.14.860	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	.24.770	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Lafayette Life Insurance Company	Ownership	.19.820	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	.98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.58.630	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.38.320	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.37.460	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.30.990	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.77.790	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.1.280	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	.32.460	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	.25.270	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	.4.800	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	.4.800	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors LLC	.OH	NIA	Western & Southern Investment Holdings	Ownership	.100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	.63.720	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.600	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	2.640	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Prairie Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Ins Co	.OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors Inc	.OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc	.NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1334244				W&S Financial Group Distributors Inc	.OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	06-1804432				W&S Real Estate Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-0790233				Westad Inc	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	.OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	.OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookup JV LLC	.KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

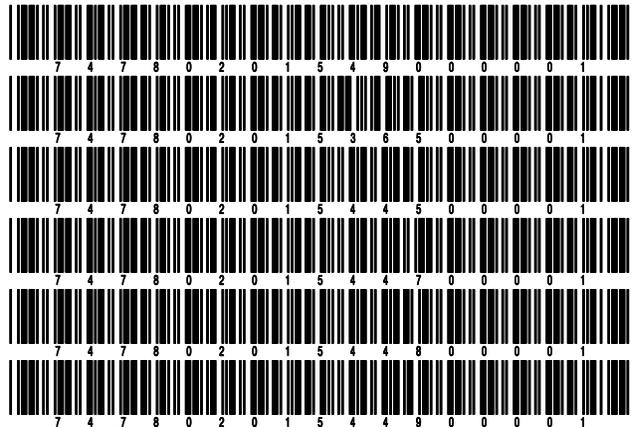
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.
- 7.

Bar Code:

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



**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense .....	4,681	386	(974)
2705. Reserve Adjustment .....	6,030	(24,860)	(34,803)
2797. Summary of remaining write-ins for Line 27 from overflow page	10,711	(24,474)	(35,777)

## STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE A - VERIFICATION**

## Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

## Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	81,500,360	42,754,276
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		40,177,270
2.2 Additional investment made after acquisition .....	132,657	0
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	2,402,828	1,431,186
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 .....		0
10. Deduct current year's other than temporary impairment recognized .....		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) .....	79,230,189	81,500,360
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	79,230,189	81,500,360
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	79,230,189	81,500,360

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	114,207,118	93,084,562
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,760,417	16,000,000
2.2 Additional investment made after acquisition .....	4,597,731	12,370,311
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	12	44
5. Unrealized valuation increase (decrease) .....	637,718	6,426,844
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....	4,600,435	11,902,194
8. Deduct amortization of premium and depreciation .....	460	1,758
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		1,770,692
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	116,602,101	114,207,118
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	116,602,101	114,207,118

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,082,939,837	3,061,110,301
2. Cost of bonds and stocks acquired .....	260,911,012	781,202,293
3. Accrual of discount .....	542,763	3,090,053
4. Unrealized valuation increase (decrease) .....	8,177,051	29,176,851
5. Total gain (loss) on disposals .....	(418,110)	36,324,409
6. Deduct consideration for bonds and stocks disposed of .....	103,182,874	817,667,585
7. Deduct amortization of premium .....	2,210,044	8,847,383
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....		1,449,102
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,246,759,635	3,082,939,837
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,246,759,635	3,082,939,837

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	1,673,066,536	591,784,548	544,688,253	30,745,967	1,750,908,798			1,673,066,536
2. NAIC 2 (a) .....	646,306,429	1,115,505,533	999,019,584	(25,485,760)	737,306,618			646,306,429
3. NAIC 3 (a) .....	142,626,203	7,633,888	1,447,245	(12,287,015)	136,525,831			142,626,203
4. NAIC 4 (a) .....	87,952,589	11,788,911	7,600,702	5,297,467	97,438,265			87,952,589
5. NAIC 5 (a) .....	2,591,306	14,914	3,048	(2,691)	2,600,481			2,591,306
6. NAIC 6 (a) .....	3,493,865	1	14,293	4,858	3,484,431			3,493,865
7. Total Bonds	2,556,036,928	1,726,727,795	1,552,773,125	(1,727,174)	2,728,264,424	0	0	2,556,036,928
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	2,908,639	5,000,000			7,908,639			2,908,639
9. NAIC 2 .....	2,755,059				2,755,059			2,755,059
10. NAIC 3 .....	0				0			0
11. NAIC 4 .....	0				0			0
12. NAIC 5 .....	0				0			0
13. NAIC 6 .....	0				0			0
14. Total Preferred Stock	5,663,698	5,000,000	0	0	10,663,698	0	0	5,663,698
15. Total Bonds and Preferred Stock	2,561,700,626	1,731,727,795	1,552,773,125	(1,727,174)	2,738,928,122	0	0	2,561,700,626

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ .....65,696,333 ; NAIC 2 \$ .....10,634,195 ; NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	25,436,737	XXX	25,563,992	57,237	5,833

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	45,375,691	86,723,402
2. Cost of short-term investments acquired .....	177,370,241	1,041,356,051
3. Accrual of discount .....		19
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....		1,684
6. Deduct consideration received on disposals .....	197,231,775	1,082,518,308
7. Deduct amortization of premium .....	77,420	187,157
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) .....	25,436,737	45,375,691
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	25,436,737	45,375,691

## STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,198,738
2. Cost Paid/(Consideration Received) on additions	3,721,266
3. Unrealized Valuation increase/(decrease)	639,797
4. Total gain (loss) on termination recognized	680
5. Considerations received/(paid) on terminations	4,524
6. Amortization	0
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8. Total foreign exchange change in Book/Adjusted Carrying Value	0
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	5,555,957
10. Deduct nonadmitted assets	0
11. Statement value at end of current period (Line 9 minus Line 10)	5,555,957

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	440,575
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(121,378)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	(6,986)
3.14 Section 1, Column 18, prior year	(108,646)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	(6,986)
3.24 Section 1, Column 19, prior year	(108,646)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(233,370)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	(233,370)
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	319,197
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	319,197

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

STATEMENT AS OF MARCH 31, 2015 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.....	5,555,950
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	319,197
3. Total (Line 1 plus Line 2) .....	5,875,147
4. Part D, Section 1, Column 5 .....	7,578,848
5. Part D, Section 1, Column 6 .....	(1,703,701)
6. Total (Line 3 minus Line 4 minus Line 5) .....	0
Fair Value Check	
7. Part A, Section 1, Column 16 .....	5,555,950
8. Part B, Section 1, Column 13 .....	(34,100)
9. Total (Line 7 plus Line 8) .....	5,521,850
10. Part D, Section 1, Column 8 .....	7,259,651
11. Part D, Section 1, Column 9 .....	(1,737,801)
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 20 .....	319,197
15. Part D, Section 1, Column 11 .....	319,197
16. Total (Line 13 plus Line 14 minus Line 15) .....	0

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	5,699,715	17,389,928
2. Cost of cash equivalents acquired .....	1,305,496,223	4,798,727,458
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....		9,842
6. Deduct consideration received on disposals .....	1,260,302,148	4,810,427,513
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) .....	50,893,790	5,699,715
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	50,893,790	5,699,715

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0009051	Cranberry Township		PA		11/06/2012	10.000	0	19,997	21,000,000
0009054	Eldersburg		MD		12/18/2014	4.900	0	112,660	46,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other							0	132,657	67,800,000
0899999. Total Mortgages in good standing							0	132,657	67,800,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							0	132,657	67,800,000

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
	City	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)					
0009042	Garden City	ID		10/21/2005		3,023,873	0	0	0	0	0	0	30,121	0	0	0
0009044	Springville	UT		04/05/2006		3,301,590	0	0	0	0	0	0	29,825	0	0	0
0009046	Sacramento	CA		02/02/2007		9,379,672	0	0	0	0	0	0	47,983	0	0	0
0009047	Ocala	FL		10/19/2007		6,283,948	0	0	0	0	0	0	703,931	0	0	0
0009048	Naples	FL		03/04/2010		7,879,774	0	0	0	0	0	0	44,875	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,523,819	0	0	0	0	0	0	26,018	0	0	0
0009050	Houston	TX		09/28/2011		4,512,617	0	0	0	0	0	0	42,032	0	0	0
0009052	Brentwood	TN		07/17/2014		10,146,799	0	0	0	0	0	0	116,636	0	0	0
0009053	Frankfort	KY		12/12/2014		19,600,000	0	0	0	0	0	0	171,853	0	0	0
0009054	Eldersburg	MD		12/18/2014		10,277,270	0	0	0	0	0	0	1,189,556	0	0	0
0299999. Mortgages with partial repayments						78,929,362	0	0	0	0	0	0	2,402,830	0	0	0
0599999 - Totals						78,929,362	0	0	0	0	0	0	2,402,830	0	0	0

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Ares Capital Europe II	CAYMAN ISLANDS		Ares Capital Europe II		03/27/2013			2,776,765		6,516,615	2.010
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		75,140		2,937,805	2.090
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		03/14/2006	2		334,981		127,404	2.920
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3		34,724		1,133,122	4.580
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		1,035,029		5,021,167	1.780
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		341,092		2,322,449	1.950
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	1,760,417			10,590,650	1.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,760,417	4,597,731	0	28,649,211	XXX
4499999. Total - Unaffiliated								1,760,417	4,597,731	0	28,649,211	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								1,760,417	4,597,731	0	28,649,211	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 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	9 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		
		City	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								
	Ares Capital Europe II	CAYMAN ISLANDS		Ares Capital Europe II	03/27/2013	03/13/2015	169,968							169,968	169,968				145,680		
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	01/13/2015	5,213							5,213	5,213				6,614		
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	03/14/2006	02/10/2015	720,904							720,904	720,904						
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	02/10/2015	634,325							634,325	634,325						
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	02/17/2015	112,042							112,042	112,042				155,381		
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	03/26/2015	1,678,976							1,678,976	1,678,976				53,979		
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	03/09/2015	1,031,752							1,031,752	1,031,752						
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	02/06/2015	247,255							247,255	247,255				322,084		
1599999. Joint Venture Interests - Common Stock - Unaffiliated								4,600,435	0	0	0	0	0	4,600,435	4,600,435	0	0	0	683,738		
4499999. Total - Unaffiliated								4,600,435	0	0	0	0	0	4,600,435	4,600,435	0	0	0	0	683,738	
4599999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals								4,600,435	0	0	0	0	0	4,600,435	4,600,435	0	0	0	0	683,738	

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		.02/01/2015	Interest Capitalization		14,405	14,405	.0	1
36176F-2S-0	G2 #765164 4.607% 10/20/61		.02/01/2015	Interest Capitalization		15,449	15,449	.0	1
36176F-29-2	G2 #765168 4.615% 11/22/61		.01/01/2015	Interest Capitalization		1,509	1,509	.0	1
36230U-YF-0	G2 4.684% 09/01/46		.03/01/2015	Interest Capitalization		7,934	7,934	.0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		.03/01/2015	Interest Capitalization		11,901	11,901	.0	1
690353-D9-5	OPIC 0.110% 10/10/25		.03/11/2015	MERRILL LYNCH-NY-FX INC		1,900,000	1,900,000	.0	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						1,951,198	1,951,198	0	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A.	.01/29/2015	BMO CAPITAL MARKETS		3,531,185	3,500,000	14,963	1FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>						3,531,185	3,500,000	14,963	XXX
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 3.143% 07/01/26		.02/11/2015	PIPER JAFFRAY		3,000,000	3,000,000	.0	1FE
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						3,000,000	3,000,000	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2015	Interest Capitalization		51,684	51,684	.0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.03/01/2015	Interest Capitalization		57,463	57,463	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2015	Interest Capitalization		18,175	18,175	.0	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		.03/11/2015	MORGAN STANLEY FIXED INC		6,082,129	6,509,302	8,137	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		.02/01/2015	Interest Capitalization		166,572	166,572	.0	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		.02/27/2015	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	.0	2AM
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		.01/02/2015	SUNTRUST		3,500,000	3,500,000	.0	2AM
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						11,876,023	12,303,196	8,137	XXX
00130H-BW-4	AES CORP 5.500% 04/15/25		.03/31/2015	GOLDMAN SACHS		2,194,830	2,217,000	.0	3FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		.03/13/2015	J P MORGAN SEC FIXED INC		5,065,625	5,000,000	10,000	1FE
00912X-AQ-7	AIR LEASE CORP 3.750% 02/01/22		.01/08/2015	Various		7,855,838	7,900,000	.0	2FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		.02/25/2015	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	.0	2FE
02666A-AA-6	AHAR 2015-SFR1 A 3.607% 04/17/45		.02/26/2015	GOLDMAN SACHS		4,999,797	5,000,000	.0	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/45		.02/26/2015	GOLDMAN SACHS		1	5,000,000	.0	6Z
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		.02/11/2015	FTN FINANCIAL SECURITIES		3,830,000	3,830,000	.653	1FE
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		.03/10/2015	Various		8,960,140	9,000,000	2,139	2FE
06406H-DA-4	BANK OF NEW YORK 3.000% 02/24/25		.02/19/2015	GOLDMAN SACHS		9,978,600	10,000,000	.0	1FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/15		.02/11/2015	GUGGENHEIM CAPITAL MARKETS		2,919,807	2,900,000	100,054	2FE
126378-AD-0	CSMC 2007-1 1A10 5.942% 02/25/37		.01/01/2015	Interest Capitalization		.0	.0	.0	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		.01/26/2015	J P MORGAN SEC FIXED INC		2,315,681	2,320,940	.193	1FE
12649X-AL-1	CSMC 2015-WIN1 A7 3.000% 08/01/35		.01/13/2015	CREDIT SUISSE FIRST BOSTON		5,005,078	5,000,000	12,083	1FE
12686C-BB-4	CABLEVISION SYSTEMS CORP 5.875% 09/15/22		.03/10/2015	NOMURA SECURITIES INTERNATIONAL		573,390	554,000	16,048	4FE
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		.03/26/2015	WELLS FARGO		2,229,097	2,247,000	.0	4FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		.03/01/2015	Interest Capitalization		.33	.33	.0	1FM
226373-AK-4	CRESTWOOD MIDSTREAM PART 6.250% 04/01/23		.03/09/2015	BANK of AMERICA SEC		1,384,000	1,384,000	.0	4FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		.03/04/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	.0	1FE
233046-AC-5	DNKN 2015-1A A21 3.262% 02/20/45		.01/22/2015	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	.0	2AM
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		.03/09/2015	GOLDMAN SACHS		387,693	346,000	833	3FE
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		.01/06/2015	BANK of AMERICA SEC		2,995,350	3,000,000	.0	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		.03/09/2015	NOMURA SECURITIES INTERNATIONAL		717,255	693,000	7,818	3FE
364725-BC-4	GANNETT CO 5.500% 09/15/24		.03/12/2015	BANK of AMERICA SEC		1,083,158	1,039,000	30,001	3FE
38148L-AA-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		.01/20/2015	GOLDMAN SACHS		4,997,900	5,000,000	.0	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		.03/25/2015	CREDIT SUISSE FIRST BOSTON		14,990,508	15,000,000	.0	1FE
46623E-JJ-4	JP MORGAN CHASE & CO 1.125% 02/26/16		.03/24/2015	BARCLAYS		6,417,555	6,400,000	5,600	1FE
46625H-KC-3	JP MORGAN CHASE & CO 3.125% 01/23/25		.01/15/2015	J P MORGAN SEC FIXED INC		9,977,800	10,000,000	.0	1FE
49456B-AJ-0	KINDER MORGAN 5.050% 02/15/46		.02/23/2015	RBC/DAIN		1,995,680	2,000,000	.0	2FE
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		.01/29/2015	Tax Free Exchange		4,015,630	4,000,000	73,667	4FE
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/1 3.500% 06/06/22		.03/10/2015	Various		13,239,140	13,000,000	121,042	2FE
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		.03/19/2015	ZIEGLER SECURITIES		3,500,000	3,500,000	.528	1FE
59217G-BM-0	MET LIFE GLOB 0.453% 07/14/16		.01/07/2015	US BANCORP		1,300,000	1,300,000	.0	1FE
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		.03/10/2015	BANK of AMERICA SEC		1,059,780	1,039,000	6,443	4FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		.03/09/2015	DEUTSCHE BANK		354,650	346,000	1,914	4FE
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		.03/24/2015	WELLS FARGO		4,020,000	4,000,000	58,500	2FE
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		.02/26/2015	J P MORGAN SEC HI-YIELD		1,115,000	1,115,000	.0	3FE
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		.03/06/2015	Various		15,402,323	15,510,000	26,018	2FE
81745Q-AB-8	SENT 2015-1 A2 3.000% 01/25/45		.01/29/2015	J P MORGAN SEC FIXED INC		2,992,500	3,000,000	8,000	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		.01/01/2015	BANK of AMERICA SEC		4,139,031	4,043,935	5,897	1FM
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		.03/09/2015	J P MORGAN SEC HI-YIELD		712,058	693,000	16,658	4FE
832696-AN-8	SMUCKER JM CO 4.375% 03/15/45		.03/16/2015	BANK of AMERICA SEC		1,002,670	1,000,000	.0	2FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		.03/09/2015	J P MORGAN SEC HI-YIELD		746,708	693,000	18,596	3FE

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STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		.03/10/2015	GOLDMAN SACHS		1,093,548	1,039,000	30,899	3FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		.03/12/2015	WELLS FARGO		1,384,000	1,384,000	.0	3FE
949746-RN-3	WELLS FARGO & CO 5.875% 12/31/49		.01/15/2015	WELLS FARGO		2,000,000	2,000,000	.0	2FE
98956P-AL-6	ZIMMER HOLDINGS INC 3.150% 04/01/22		.03/10/2015	BANK of AMERICA SEC		4,987,450	5,000,000	.0	1FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A.	.03/11/2015	MORGAN STANLEY FIXED INC		12,000,000	12,000,000	.0	1FE
30216B-FE-7	Export Development Canada (EDC) 0.110% 02/10/16	A.	.02/04/2015	BMO CAPITAL MARKETS		1,600,000	1,600,000	.0	1FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A.	.01/08/2015	TD SECURITIES		1,300,000	1,300,000	.0	1FE
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A.	.03/09/2015	J P MORGAN SEC HI-YIELD		693,866	693,000	4,447	4FE
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F.	.03/10/2015	MORGAN STANLEY FIXED INC		2,522,075	2,500,000	240	2FE
00507U-AT-8	ACTAVIS FUNDING SCS 4.550% 03/15/35	F.	.03/03/2015	J P MORGAN SEC FIXED INC		4,978,500	5,000,000	.0	2FE
05565Q-BN-7	BP CAPITAL MARKETS 3.125% 10/01/15	F.	.02/27/2015	CREDIT SUISSE FIRST BOSTON		1,116,159	1,100,000	14,609	1FE
05565Q-CD-8	BP CAPITAL MARKETS 2.750% 05/10/23	F.	.01/23/2015	WELLS FARGO		5,427,688	5,600,000	33,367	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	F.	.03/13/2015	J P MORGAN SEC HI-YIELD		693,000	693,000	.0	4FE
81013T-AB-7	SCOTTISH POWER LTD 5.375% 03/15/15	F.	.01/06/2015	SUSQUEHANNA		856,783	850,000	14,468	2FE
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	F.	.03/30/2015	J P MORGAN SEC FIXED INC		4,991,500	5,000,000	.0	1FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F.	.03/11/2015	CREDIT AGRICOLE SECURITIES		73,440	68,000	792	4AM
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	F.	.03/09/2015	CREDIT SUISSE FIRST BOSTON		295,698	277,000	3,599	3FE
D5874#-AE-4	OLDENDORFF DRYBU PRIVATE PLACEMENT 4.480% 02/13/35	F.	.03/03/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	.0	2Z
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F.	.02/01/2015	Interest Capitalization		13,216	13,216	.0	5
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F.	.02/01/2015	Interest Capitalization		1,698	1,698	.0	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						223,502,927	228,189,822	625,106	XXX
8399997. Total - Bonds - Part 3						243,861,333	248,944,216	648,206	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						243,861,333	248,944,216	648,206	XXX
52469B-2F-6	LEGG MASON FUND PP 3.290% 02/18/20		.02/13/2015	PRIVATE PLACEMENT	5,000,000.000	5,000,000	0.00	.0	P1LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						5,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,000,000	XXX	0	XXX
049392-10-3	ATLAS PIPELINE PARTNERS LP		.03/03/2015	W-S LIFE INSURANCE	1,000	.0	.0	.0	L
15189T-10-7	CENTERPOINT ENERGY		.02/27/2015	BNY CONVERG-SOFT	39,388,000	816,368	.0	.0	L
191216-10-0	COCA-COLA CO		.03/11/2015	S. C. BERNSTEIN	20,000,000	808,680	.0	.0	L
594918-10-4	MICROSOFT CORP		.02/03/2015	BNY CONVERG-SOFT	57,000,000	2,352,255	.0	.0	L
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		.03/03/2015	Taxable Exchange	105,228,000	4,793,400	.0	.0	L
931427-10-8	WALGREENS BOOTS ALLIANCE		.01/01/2015	Tax Free Exchange	12,400,000	885,651	.0	.0	L
983919-10-1	XILINX INC		.01/30/2015	BNY CONVERG-SOFT	20,361,000	786,452	.0	.0	L
636274-30-0	NATL GRID PLC RECEIPTS	F.	.02/09/2015	BNY CONVERG-SOFT	23,614,000	1,606,874	.0	.0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,049,680	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						12,049,680	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						12,049,680	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						17,049,680	XXX	0	XXX
9999999 - Totals						260,911,013	XXX	648,206	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		03/01/2015	Paydown		13,986	13,986	15,172	14,547	0	(624)	0	(624)	0	13,986	0	0	0	156	04/01/2034	1
36176F-25-0	G2 #765164 4.607% 10/20/61		03/01/2015	Paydown		28,000	28,000	30,186	28,923	0	(1,016)	0	(1,016)	0	28,000	0	0	0	300	10/20/2061	1
36176F-29-2	G2 #765168 4.615% 11/22/61		03/01/2015	Paydown		5,450	5,450	5,840	5,630	0	(186)	0	(186)	0	5,450	0	0	0	45	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2015	Paydown		106,752	106,752	106,886	106,863	0	(111)	0	(111)	0	106,752	0	0	0	470	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2015	Paydown		10,687	10,687	11,528	11,091	0	(403)	0	(403)	0	10,687	0	0	0	62	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2015	Paydown		77,125	77,125	78,885	77,961	0	(836)	0	(836)	0	77,125	0	0	0	563	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		03/01/2015	Paydown		11,605	11,605	11,199	11,221	0	384	0	384	0	11,605	0	0	0	108	02/16/2044	1
38373Y-LK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		03/01/2015	Paydown		45,706	45,706	43,892	45,166	0	540	0	540	0	45,706	0	0	0	241	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2015	Paydown		206,541	206,541	238,685	229,167	0	(22,626)	0	(22,626)	0	206,541	0	0	0	1,894	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2015	Paydown		127,123	127,123	141,767	137,894	0	(10,770)	0	(10,770)	0	127,123	0	0	0	515	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2015	Paydown		13,414	13,414	13,990	13,797	0	(383)	0	(383)	0	13,414	0	0	0	101	08/20/2026	1
38378K-DQ-9	GNR 2013 46 10 1.140% 09/16/43		03/01/2015	Paydown		0	0	18,185	13,378	0	(13,378)	0	(13,378)	0	0	0	0	0	395	09/16/2043	1
38378K-L2-3	GNR 2013-121 10 0.696% 10/16/44		01/01/2015	Paydown		0	0	28,511	20,621	0	(20,621)	0	(20,621)	0	0	0	0	0	314	10/16/2044	1
0599999	Subtotal - Bonds - U.S. Governments					646,389	646,389	744,726	716,259	0	(70,030)	0	(70,030)	0	646,389	0	0	0	5,164	XXX	XXX
219868-BN-5	CORP ANDINA DE FOMENTO 8.125% 06/04/19	F	01/15/2015	HONG KONG SHANGHAI BK		2,496,040	2,000,000	2,609,120	2,449,267	0	(5,338)	0	(5,338)	0	2,443,930	0	52,110	52,110	21,215	06/04/2019	1FE
1099999	Subtotal - Bonds - All Other Governments					2,496,040	2,000,000	2,609,120	2,449,267	0	(5,338)	0	(5,338)	0	2,443,930	0	52,110	52,110	21,215	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSOL 2.900% 02/01/42		03/01/2015	Redemption	100.0000	87,720	87,720	87,720	87,720	0	0	0	0	0	87,720	0	0	0	407	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2015	Paydown		53,906	53,906	54,243	54,188	0	(282)	0	(282)	0	53,906	0	0	0	179	11/15/2032	1
3128HX-W7-6	3.000% 08/15/42		03/01/2015	Paydown		87,523	87,523	90,956	90,725	0	(3,202)	0	(3,202)	0	87,523	0	0	0	516	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2015	Paydown		45,522	45,522	46,404	46,227	0	(704)	0	(704)	0	45,522	0	0	0	330	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2015	Paydown		54,591	54,591	55,815	55,570	0	(979)	0	(979)	0	54,591	0	0	0	373	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2015	Paydown		16,381	16,381	17,415	17,282	0	(902)	0	(902)	0	16,381	0	0	0	110	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2015	Paydown		16,140	16,140	17,159	17,030	0	(890)	0	(890)	0	16,140	0	0	0	89	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2015	Paydown		33,168	33,168	32,090	32,244	0	924	0	924	0	33,168	0	0	0	164	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2015	Paydown		4,302	4,302	4,474	4,298	0	4	0	4	0	4,302	0	0	0	54	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2015	Paydown		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	1	03/01/2021	1
31361W-SN-3	FNMA # 044053 9.500% 01/01/18		03/01/2015	Paydown		4	4	4	4	0	0	0	0	4	0	0	0	0	1	01/01/2018	1
31362T-TJ-7	FNMA # 070763 9.000% 03/01/21		03/01/2015	Paydown		42	42	44	43	0	(1)	0	(1)	0	42	0	0	0	1	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2015	Paydown		85,694	85,694	84,623	84,713	0	981	0	981	0	85,694	0	0	0	352	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2015	Paydown		13,523	13,523	13,757	13,740	0	(216)	0	(216)	0	13,523	0	0	0	135	10/01/2035	1
3137AK-KD-2	FNMS K705 X1 1.744% 09/25/18		03/01/2015	Paydown		0	0	9,213	5,360	0	(5,360)	0	(5,360)	0	0	0	0	0	299	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.547% 01/25/47		03/01/2015	Paydown		0	0	4,348	2,586	0	(2,586)	0	(2,586)	0	0	0	0	0	137	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2015	Paydown		80,674	80,674	87,670	86,388	0	(5,714)	0	(5,714)	0	80,674	0	0	0	538	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.440% 01/25/22		03/01/2015	Paydown		0	0	13,163	9,726	0	(9,726)	0	(9,726)	0	0	0	0	0	221	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.297% 07/25/22		03/01/2015	Paydown		0	0	10,622	8,376	0	(8,376)	0	(8,376)	0	0	0	0	0	344	07/25/2022	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2015	Paydown		113,847	113,847	106,047	107,151	0	6,696	0	6,696	0	113,847	0	0	0	290	07/15/2042	1
3137BC-6T-0	FHR 4361 WY 3.500% 05/15/44		03/01/2015	Paydown		1,417	1,417	1,406	1,407	0	11	0	11	0	1,417	0	0	0	8	05/15/2044	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		03/01/2015	Paydown		1,232	1,232	1,221	1,132	0	101	0	101	0	1,232	0	0	0	5	04/01/2030	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2015	Paydown		183,537	183,537	178,231	178,798	0	4,739	0	4,739	0	183,537	0	0	0	961	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2015	Paydown		173,185	173,185	177,698	177,698	0	(4,513)	0	(4,513)	0	173,185	0	0	0	975	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2015	Paydown		36,246	36,246	38,059	38,030	0	(1,784)	0	(1,784)	0	36,246	0	0	0	169	09/01/2043	1
3138L4-GJ-6	FNMA AI3800 2.760% 08/01/23		03/01/2015	Paydown		14,504	14,504	13,927	13,997	0	506	0	506	0	14,504	0	0	0	70	08/01/2023	1
3138MR-V8-8	FN AC9734 3.500% 01/01/33		03/01/2015	Paydown		195,498	195,498	209,060	208,334	0	(12,837)	0	(12,837)	0	195,498	0	0	0	1,591	01/01/2033	1
3138W5-N8-8	FN AR7582 3.500% 03/01/33		03/01/2015	Paydown		34,355	34,355	36,739	36,613	0	(2,257)	0	(2,257)	0	34,355	0	0	0	200	03/01/2033	1
3138XJ-UL-7	05/01/44		03/01/2015	Paydown		1,942,842	1,942,842	1,943,002	1,943,002	0	(160)	0	(160)	0	1,942,842	0	0	0	12,037	05/01/2044	1
31390J-GG-1	FNMA # 648071 6.500% 07/01/32		03/01/2015	Paydown		975	975	975	975	0	0	0	0	0	975	0	0	0	1	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		03/01/2015	Paydown		59	59	60	60	0	0	0	0	0	59	0	0	0	1	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2015	Paydown		46,417	46,417	44,460	45,516	0	901	0	901	0	46,417	0	0	0	423	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2015	Paydown		47,219	47,219	45,618	46,330	0	890	0	890	0	47,219	0	0	0	378	06/25/2043	1
31393U-A6-0	FN																				

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2015	Paydown		72,626	72,626	69,494	71,231	0	1,395	0	1,395	0	72,626	0	0	0	511	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2015	Paydown		60,051	60,051	56,973	58,703	0	1,347	0	1,347	0	60,051	0	0	0	395	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2015	Paydown		20,977	20,977	20,761	20,772	0	205	0	205	0	20,977	0	0	0	160	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		03/01/2015	Paydown		424,890	424,890	431,678	429,370	0	(6,416)	0	(6,416)	0	424,890	0	0	0	5,510	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2015	Paydown		132,764	132,764	138,573	137,336	0	(4,572)	0	(4,572)	0	132,764	0	0	0	1,071	11/01/2023	1
31416X-LG-3	FNMA # 970737 5.000% 11/01/23		03/01/2015	Paydown		181,876	181,876	178,324	178,814	0	3,062	0	3,062	0	181,876	0	0	0	960	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2015	Paydown		61,720	61,720	61,605	61,604	0	116	0	116	0	61,720	0	0	0	363	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2015	Paydown		32,724	32,724	32,694	32,692	0	32	0	32	0	32,724	0	0	0	159	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2015	Paydown		131,811	131,811	132,923	132,657	0	(846)	0	(846)	0	131,811	0	0	0	912	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2015	Paydown		63,646	63,646	65,475	65,106	0	(1,460)	0	(1,460)	0	63,646	0	0	0	409	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2015	Paydown		311,272	311,272	323,820	322,823	0	(11,551)	0	(11,551)	0	311,272	0	0	0	2,251	01/01/2031	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		03/01/2015	Paydown		77,978	77,978	80,107	80,016	0	(2,039)	0	(2,039)	0	77,978	0	0	0	411	07/01/2042	1
31418A-ND-6	FN MA1543 3.500% 08/01/33		03/01/2015	Paydown		31,758	31,758	32,651	32,622	0	(864)	0	(864)	0	31,758	0	0	0	199	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2015	Paydown		51,836	51,836	54,736	53,876	0	(2,039)	0	(2,039)	0	51,836	0	0	0	486	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2015	Paydown		135,581	135,581	137,763	137,373	0	(1,793)	0	(1,793)	0	135,581	0	0	0	790	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2015	Paydown		68,228	68,228	69,401	69,190	0	(962)	0	(962)	0	68,228	0	0	0	395	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/05/2015	Redemption	100.0000	54,713	54,713	54,713	54,713	0	0	0	0	0	54,713	0	0	0	11,654	07/01/2041	1FE
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		03/02/2015	Redemption	100.0000	2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	2,742	12/01/2037	2AM
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN 0.130% 01/01/36		01/02/2015	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	257	01/01/2036	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/01/2015	Redemption	100.0000	132,498	132,498	132,498	132,498	0	0	0	0	0	132,498	0	0	0	553	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/01/2015	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	306	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/01/2015	Redemption	100.0000	135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,988	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		03/01/2015	Redemption	100.0000	285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	4,275	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		03/01/2015	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	968	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2015	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,469	09/01/2019	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		03/01/2015	Redemption	100.0000	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	450	09/01/2025	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		01/02/2015	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	2,038	06/01/2044	2AM
751093-FE-0	RALEIGH NC CTFB PRTN VRDN 0.170% 08/01/33		02/04/2015	Redemption	100.0000	65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	18	08/01/2033	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2015	Redemption	100.0000	90,000	90,000	82,800	83,917	0	6,083	0	6,083	0	90,000	0	0	0	2,025	07/20/2036	1FE
92812U-K5-6	VHDA 2014-A CMB 2013-B A 2.750% 04/25/42		03/01/2015	Redemption	100.0000	128,650	128,650	128,650	128,650	0	0	0	0	0	128,650	0	0	0	550	04/25/2042	1FE
92812U-M2-1	VHDA 2014-A CMB 2013-C A 4.250% 10/25/43		03/25/2015	Redemption	100.0000	20,607	20,607	20,607	20,607	0	0	0	0	0	20,607	0	0	0	167	10/25/2043	1FE
92812U-Q4-3	VHDA 2014-A CMB 3.500% 10/25/37		03/25/2015	Redemption	100.0000	93,420	93,420	93,420	93,420	0	0	0	0	0	93,420	0	0	0	482	10/25/2037	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2015	Redemption	100.0000	9,960	9,960	9,960	9,960	0	0	0	0	0	9,960	0	0	0	57	04/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					12,455,271	12,455,271	12,531,270	12,519,925	0	(66,587)	0	(66,587)	0	12,455,271	0	0	0	77,187	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2015	Paydown		15,879	15,879	13,696	13,942	0	1,937	0	1,937	0	15,879	0	0	0	117	05/25/2033	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		03/01/2015	Paydown		651,661	651,661	655,886	655,857	0	(4,196)	0	(4,196)	0	651,661	0	0	0	4,548	10/01/2044	1FM
010392-FJ-2	ALABAMA POWER CO 3.850% 12/01/42		03/24/2015	BARCLAYS Redemption	100.0000	1,036,930	1,000,000	997,000	997,111	0	14	0	14	0	997,125	0	39,805	39,805	12,406	12/01/2042	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2015	Paydown		12	12	11	(13,422)	0	13,434	0	13,434	0	12	0	0	0	0	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2015	Paydown		42,514	44,229	40,187	43,570	0	(1,056)	0	(1,056)	0	42,514	0	0	0	403	09/25/2037	2FM

E05.1

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2015	Paydown		21,167	21,167	21,104	21,058	.0	109	.0	109	.0	21,167	.0	.0	.0	153	09/25/2035	1FM
02666U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2015	Paydown		20,437	20,437	20,435	20,433	.0	3	.0	3	.0	20,437	.0	.0	.0	129	10/17/2036	1FE
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		01/15/2015	Maturity		3,500,000	3,500,000	3,559,850	3,500,048	.0	(5,048)	.0	(5,048)	.0	3,500,000	.0	.0	.0	72,188	01/15/2015	1FE
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		02/27/2015	TENDER OFFER		284,200	280,000	288,112	287,170	.0	(177)	.0	(177)	.0	287,013	.0	(2,813)	(2,813)	9,413	08/01/2023	4FE
04939M-AM-1	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		02/27/2015	TENDER OFFER		389,760	384,000	386,643	386,072	.0	(577)	.0	(577)	.0	385,995	.0	3,765	(2,813)	10,317	10/01/2020	4FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 2.049% 03/25/37		03/01/2015	Paydown		7,679	7,679	6,446	6,951	.0	728	.0	728	.0	7,679	.0	.0	.0	51	03/25/2037	1FM
05946X-GR-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2015	Paydown		33,517	33,517	31,643	32,363	.0	1,155	.0	1,155	.0	33,517	.0	.0	.0	306	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2015	Paydown		26,277	26,277	26,060	26,128	.0	149	.0	149	.0	26,277	.0	.0	.0	293	11/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.152% 09/10/47		03/01/2015	Paydown		274,573	274,573	292,807	276,919	.0	(2,345)	.0	(2,345)	.0	274,573	.0	.0	.0	2,458	09/10/2047	1FM
05948K-XT-8	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2015	Paydown		46,518	41,359	38,170	45,362	.0	1,156	.0	1,156	.0	46,518	.0	.0	.0	383	03/25/2035	4FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		03/01/2015	Paydown		14,094	14,094	11,433	12,198	.0	1,895	.0	1,895	.0	14,094	.0	.0	.0	134	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2015	Paydown		61,338	61,457	60,805	63,710	.0	(2,372)	.0	(2,372)	.0	61,338	.0	.0	.0	588	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2015	Paydown		10,576	15,104	13,789	16,918	.0	(6,342)	.0	(6,342)	.0	10,576	.0	.0	.0	189	01/25/2037	5FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2015	Paydown		6,000	6,000	6,685	6,272	.0	(271)	.0	(271)	.0	6,000	.0	.0	.0	46	01/12/2045	1FM
086611-AA-6	BI-LO LL/BI-LO FIN CORP 9.250% 02/15/19		02/19/2015	Various Redemption	0.0000	595,678	606,000	614,337	609,430	.0	(207)	.0	(207)	.0	609,223	.0	(13,546)	(13,546)	29,051	02/15/2019	4FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		01/15/2015	Paydown		70,770	70,770	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	438	04/15/2028	6FE
12527E-AB-4	CFPRE 2011-C1 A2 3.759% 04/15/44		03/01/2015	Paydown		15,132	15,132	15,399	15,181	.0	(49)	.0	(49)	.0	15,132	.0	.0	.0	101	04/15/2044	1FM
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		03/01/2015	Paydown		15,159	14,368	22,539	12,962	.0	2,197	.0	2,197	.0	15,159	.0	.0	.0	219	02/25/2037	3FM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		03/01/2015	Paydown		2,119,773	2,119,773	2,129,875	2,118,012	.0	1,762	.0	1,762	.0	2,119,773	.0	.0	.0	24,419	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2015	Paydown		15,626	15,626	10,567	9,805	.0	5,821	.0	5,821	.0	15,626	.0	.0	.0	129	11/25/2036	3FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.708% 01/27/19		03/01/2015	Paydown		3,048	3,048	3,012	3,033	.0	15	.0	15	.0	3,048	.0	.0	.0	2	01/27/2019	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2015	Paydown		55,584	55,584	55,458	.0	.0	126	.0	126	.0	55,584	.0	.0	.0	108	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 08/01/35		03/01/2015	Paydown		209,550	209,550	209,763	.0	.0	(213)	.0	(213)	.0	209,550	.0	.0	.0	874	08/01/2035	1FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/10/2015	Redemption	100.0000	34,065	34,065	34,065	34,065	.0	.0	.0	.0	.0	34,065	.0	.0	.0	267	01/10/2036	2AM
12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		03/01/2015	Paydown		39,202	40,234	37,557	42,378	.0	(3,176)	.0	(3,176)	.0	39,202	.0	.0	.0	441	10/25/2035	2FM
12667G-BD-4	CIWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2015	Paydown		100,728	100,728	97,619	99,035	.0	1,693	.0	1,693	.0	100,728	.0	.0	.0	871	05/25/2035	1FM
12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2015	Paydown		71,400	66,918	66,181	71,400	.0	5,219	.0	5,219	.0	71,400	.0	.0	.0	851	08/25/2035	1FM
12668A-MH-5	CIWALT 2005-49CB A3 5.500% 11/25/35		03/01/2015	Paydown		120,936	120,936	111,866	116,130	.0	4,806	.0	4,806	.0	120,936	.0	.0	.0	1,174	11/25/2035	1FM
12668A-MW-1	CIWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2015	Paydown		33,497	33,497	34,643	38,233	.0	(4,735)	.0	(4,735)	.0	33,497	.0	.0	.0	288	10/25/2035	4FM
12668G-AC-6	CIVL 2006-S9 A3 5.728% 11/25/35		03/01/2015	Paydown		47,006	47,006	35,936	39,539	.0	7,467	.0	7,467	.0	47,006	.0	.0	.0	471	11/25/2035	1FM
12668G-AD-7	CIVL 2006-S8 A4 5.650% 03/25/36		03/01/2015	Paydown		13,277	13,277	9,191	8,766	.0	4,511	.0	4,511	.0	13,277	.0	.0	.0	98	03/25/2036	1FM
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		03/01/2015	Paydown		11,205	11,205	10,420	10,823	.0	382	.0	382	.0	11,205	.0	.0	.0	101	11/25/2035	1FM
126694-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		03/01/2015	Paydown		29,979	30,398	28,562	28,369	.0	1,610	.0	1,610	.0	29,979	.0	.0	.0	276	11/25/2035	1FM
12669R-AE-7	CIVL 2007-S1 A5 6.018% 11/25/36		03/01/2015	Paydown		19,890	19,890	12,302	6,838	.0	13,052	.0	13,052	.0	19,890	.0	.0	.0	182	11/25/2036	1FM
12670B-AE-9	CIVL 2007-S2 A5F 6.000% 05/25/37		03/01/2015	Paydown		18,138	18,138	13,523	11,425	.0	6,713	.0	6,713	.0	18,138	.0	.0	.0	198	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.130% 02/01/31		03/02/2015	Redemption	100.0000	65,500	65,500	65,500	65,500	.0	.0	.0	.0	.0	65,500	.0	.0	.0	312	02/01/2031	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		03/16/2015	Paydown		1,068,430	1,068,430	992,980	993,064	.0	26	.0	26	.0	993,090	.0	75,340	75,340	14,811	05/15/2044	1FE
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		03/01/2015	Paydown		9,501	9,501	9,495	9,400	.0	101	.0	101	.0	9,501	.0	.0	.0	85	02/18/2035	1FM
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		03/01/2015	Paydown		6	164,658	87,162	49,483	42,439	(91,916)	.0	(49,477)	.0	6	.0	.0	.0	545	11/25/2036	6FM
191216-AM-2	COCA-COLA CO 4.875% 03/15/19		03/30/2015	Call	100.0000	3,000,000	3,000,000	2,972,310	2,986,730	.0	704	.0	704	.0	2,987,433	.0	12,567	12,567	463,069	03/15/2019	1FE
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		03/01/2015	Paydown		36,670	36,670	38,722	37,356	.0	(686)	.0	(686)	.0	36,670	.0	.0	.0	418	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		03/01/2015	Paydown		36,430	36,430	34,667	35,996	.0	434	.0	434	.0	36,430	.0	.0	.0	337	12/10/2046	1FM
20047P-AE-7	COMM 2005-LP A4 4.982% 05/10/43		02/01/2015	Paydown		3,461,630	3,461,630	3,240,748	3,447,692	.0	13,939	.0	13,939	.0	3,461,630	.0	.0	.0	16,146	05/10/2043	1FM
20854P-AF-6	CONSOLIDATED ENERGY 8.250% 04/01/20		03/30/2015	TENDER OFFER		138,039	132,000	132,000	132,000	.0	.0	.0	.0	.0	132,000	.0	6,039	6,039	5,415	04/01/2020	4FE
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		02/01/2015	Paydown		33	33	33	(3)	.0	36	.0	36	.0	33	.0	.0	.0	.0	09/30/2024	1FM
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2015	Paydown		7,165	7,165	6,895	6,957	.0	208	.0	208	.0	7,165	.0	.0	.0	67	06/25/2033	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		03/01/2015	Paydown		21,125	21,125	21,297	21,114	.0	11	.0	11	.0	21,125	.0	.0	.0	179	12/15/2040	1FM
22822R-A																					

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2015	Paydown		36,957	36,957	31,876	29,573	.0	7,383	.0	7,383	.0	36,957	.0	.0	.0	368	07/25/2036	1FM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/15/2015	Paydown		27,460	27,460	27,460	27,460	.0	.0	.0	.0	.0	27,460	.0	.0	.0	148	06/15/2045	1FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/02/2015	Call 100.0000 Redemption 100.0000		883,000	883,000	896,259	890,511	.0	(456)	.0	(456)	.0	890,055	.0	(7,055)	(7,055)	120,450	07/15/2019	4FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/21/2015	Paydown		77,415	77,415	77,415	77,415	.0	.0	.0	.0	.0	77,415	.0	.0	.0	105,269	01/19/2031	1FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2015	Paydown		64,251	64,251	57,424	57,645	.0	6,606	.0	6,606	.0	64,251	.0	.0	.0	271	03/25/2043	1FM
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		01/12/2015	Redemption 100.0000		195,467	195,467	195,467	195,467	.0	.0	.0	.0	.0	195,467	.0	.0	.0	337,362	07/10/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2015	Paydown		125,394	144,356	128,241	135,883	.0	(10,489)	.0	(10,489)	.0	125,394	.0	.0	.0	1,317	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2015	Paydown		48,013	48,013	45,599	45,998	.0	3,015	.0	3,015	.0	48,013	.0	.0	.0	409	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2015	Paydown		43,704	65,687	50,368	60,942	.0	(17,238)	.0	(17,238)	.0	43,704	.0	.0	.0	632	09/25/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.227% 07/15/27		03/01/2015	Paydown		.0	.0	955	929	.0	(26)	.0	(26)	.0	.0	.0	.0	.0	105	07/15/2027	5FE
361849-O2-1	GMACC 2005-C1 A5 4.697% 05/10/43		03/01/2015	Paydown		790,681	790,681	705,683	786,427	.0	4,254	.0	4,254	.0	790,681	.0	.0	.0	4,014	05/10/2043	1FM
36185N-ZD-1	GMACC 2004-J2 A7 5.750% 06/25/34		03/01/2015	Paydown		41,022	39,426	40,840	40,840	.0	182	.0	182	.0	41,022	.0	.0	.0	483	06/25/2034	1FM
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2015	Paydown		27,516	62,861	22,694	12,826	.0	14,689	.0	14,689	.0	27,516	.0	.0	.0	483	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2015	Paydown		47,032	47,032	44,805	45,686	.0	1,346	.0	1,346	.0	47,032	.0	.0	.0	329	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2015	Paydown		76,853	76,853	62,827	71,672	.0	5,181	.0	5,181	.0	76,853	.0	.0	.0	394	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.526% 01/25/45		03/25/2015	Paydown		11,408	11,408	10,011	10,566	.0	843	.0	843	.0	11,408	.0	.0	.0	11	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		03/01/2015	Paydown		12,065	12,065	12,185	12,066	.0	(21)	.0	(21)	.0	12,065	.0	.0	.0	77	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2015	Paydown		35,461	35,461	36,524	35,913	.0	(452)	.0	(452)	.0	35,461	.0	.0	.0	223	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2015	Redemption 100.0000		27,555	27,555	27,555	27,555	.0	.0	.0	.0	.0	27,555	.0	.0	.0	268	01/15/2026	2
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		01/15/2015	Maturity		3,200,000	3,200,000	3,285,770	3,205,727	.0	(5,727)	.0	(5,727)	.0	3,200,000	.0	.0	.0	82,000	01/15/2015	1FE
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		02/01/2015	Maturity		900,000	900,000	939,708	903,126	.0	(3,126)	.0	(3,126)	.0	900,000	.0	.0	.0	22,725	02/01/2015	2FE
437089-AE-5	INHLE 2006-1 A5 6.522% 05/25/36		03/01/2015	Paydown		65,100	65,100	10,559	3,220	.0	61,880	.0	61,880	.0	65,100	.0	.0	.0	267	05/25/2036	1FM
46412@-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2015	Paydown		31,842	31,842	31,840	31,780	.0	61	.0	61	.0	31,842	.0	.0	.0	261	01/25/2036	1FM
46412@-AC-1	IRIWE 2006-2 2A2 6.240% 02/25/36		03/01/2015	Paydown		136,110	136,110	135,837	133,201	.0	2,910	.0	2,910	.0	136,110	.0	.0	.0	1,345	02/25/2036	4FM
46412@-AE-7	IRIWE 2006-2 2A4 6.170% 02/25/36		03/01/2015	Paydown		62,809	62,809	61,342	59,496	.0	3,313	.0	3,313	.0	62,809	.0	.0	.0	618	02/25/2036	4FM
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2015	Paydown		143,280	143,280	147,578	147,521	.0	(4,241)	.0	(4,241)	.0	143,280	.0	.0	.0	833	10/15/2059	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2015	Paydown		58,589	58,589	58,556	58,557	.0	32	.0	32	.0	58,589	.0	.0	.0	367	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		03/15/2015	Paydown		44,261	44,261	44,232	44,232	.0	29	.0	29	.0	44,261	.0	.0	.0	301	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2015	Paydown		46,517	46,517	46,496	46,496	.0	21	.0	21	.0	46,517	.0	.0	.0	254	06/15/2077	1FE
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/20/2015	Maturity		3,950,000	3,950,000	4,026,948	3,956,737	.0	(6,737)	.0	(6,737)	.0	3,950,000	.0	.0	.0	73,075	01/20/2015	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		03/01/2015	Paydown		136,736	136,736	136,373	136,462	.0	274	.0	274	.0	136,736	.0	.0	.0	1,406	10/15/2042	1FM
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		03/01/2015	Paydown		48,090	48,090	31,812	30,224	.0	17,865	.0	17,865	.0	48,090	.0	.0	.0	341	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		03/01/2015	Paydown		53,574	53,574	54,110	53,677	.0	(102)	.0	(102)	.0	53,574	.0	.0	.0	390	07/15/2046	1FM
48526@-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2015	Redemption 100.0000		222,590	222,590	210,064	217,430	.0	5,160	.0	5,160	.0	222,590	.0	.0	.0	6,285	03/29/2021	1FE
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		03/26/2015	Maturity		2,300,000	2,300,000	2,342,757	2,324,893	.0	(24,893)	.0	(24,893)	.0	2,300,000	.0	.0	.0	58,547	03/26/2015	1FE
49458@-AC-7	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/29/2015	Tax Free Exchange		4,015,630	4,000,000	4,017,600	4,015,828	.0	(198)	.0	(198)	.0	4,015,630	.0	.0	.0	73,667	04/15/2022	4FE
52520@-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2015	Paydown		107,212	126,061	107,390	116,568	.0	(9,356)	.0	(9,356)	.0	107,212	.0	.0	.0	1,348	11/25/2036	3FM
52521H-AD-5	LIMIT 2006-9 1A4 5.750% 01/25/37		03/01/2015	Paydown		21,848	20,589	16,877	18,860	.0	2,988	.0	2,988	.0	21,848	.0	.0	.0	193	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		03/01/2015	Paydown		47,679	54,288	51,133	53,618	.0	(5,939)	.0	(5,939)	.0	47,679	.0	.0	.0	510	06/25/2036	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2015	Paydown		3	2,989	2,349	7,788	.0	(7,785)	.0	(7,785)	.0	3	.0	.0	.0	69	11/25/2036	5FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		03/01/2015	Paydown		3	5,796	4,074	7,340	.0	(7,337)	.0	(7,337)	.0	3	.0	.0	.0	84	05/25/2037	5FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		03/01/2015	Paydown		107,815	122,483	96,015	101,358	.0	6,458	.0	6,458	.0	107,815	.0	.0	.0	1,502	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 6.012% 06/25/34		03/01/2015	Paydown		73,479	73,479	67,635	68,181	.0	5,298	.0	5,298	.0	73,479	.0	.0	.0	748	06/25/2034	4FM
59022H-FY-3	MLMT 2005-NKB2 A4 5.204% 09/12/42		03/01/2015	Paydown		2,722,254	2,722,254	2,466,269	2,716,184	.0	6,070	.0	6,070	.0	2,722,254	.0	.0	.0	13,575	09/12/2042	1FM
59022H-UJ-2	MLMT 2005-C1P1 A3A 4.949% 07/12/38		03/01/2015	Paydown		4,015,981	4,015,981	3,969,546	4,007,912	.0	8,069	.0	8,069	.0	4,015,981	.0	.0	.0	25,290	07/12/2038	1FM
59022H-UL-7	MLMT 2005-C1P1 A4 5.047% 07/12/38		03/01/2015	Paydown		268,247	268,247	279,438	269,124	.0	(877)	.0	(877)	.0	268,247	.0	.0	.0	3,365	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CX11 A6 5.288% 11/12/37		03/01/2015	Paydown		68,403	68,403	68,801	68,396	.0	7	.0	7	.0	68,403	.0	.				

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2015	Paydown		31,108	31,108	24,829	23,959	.0	7,149	.0	7,149	.0	31,108	.0	.0	.0	223	01/25/2047	1FM
626808-AA-7	MURRAY VRDN 0.170% 12/01/40		01/02/2015	Redemption	100.0000	160,000	160,000	160,000	160,000	.0	.0	.0	.0	.0	160,000	.0	.0	.0	22	12/01/2040	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2015	Paydown		38,307	38,307	37,350	37,356	.0	951	.0	951	.0	38,307	.0	.0	.0	236	07/25/2043	1FM
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/01/2015	Call	103.7500	491,000	491,000	491,000	491,000	.0	.0	.0	.0	.0	491,000	.0	.0	.0	13,426	01/01/2018	1FE
681936-AV-2	OMEGA HEALTHCARE 7.500% 02/15/20		03/13/2015	Call		622,500	600,000	590,269	593,824	.0	198	.0	198	.0	590,023	.0	28,477	28,477		02/15/2020	2FE
717081-DA-8	PFIZER INC 5.350% 03/15/15		03/15/2015	Maturity		5,000,000	5,000,000	4,999,750	4,999,749	.0	251	.0	251	.0	5,000,000	.0	.0	.0	133,750	03/15/2015	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2015	Paydown		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	521	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2015	Paydown		13,042	18,379	15,376	17,524	.0	(4,482)	.0	(4,482)	.0	13,042	.0	.0	.0	191	06/25/2036	4FM
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/16/2015	TENDER OFFER		186,569	177,000	178,180	177,672	.0	(60)	.0	(60)	.0	177,612	.0	8,957	8,957	6,591	03/01/2018	4FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2015	Paydown		2,100	2,100	1,282	1,206	.0	894	.0	894	.0	2,100	.0	.0	.0	20	04/25/2037	2FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2015	Paydown		2,731	2,731	1,741	1,637	.0	1,094	.0	1,094	.0	2,731	.0	.0	.0	26	04/25/2037	3FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2015	Paydown		21,428	21,428	16,376	16,193	.0	5,235	.0	5,235	.0	21,428	.0	.0	.0	249	05/25/2036	3FM
760985-PP-0	RAMP 2002-RS6 A16 4.922% 11/25/32		03/01/2015	Paydown		153,586	153,586	140,531	145,183	.0	8,403	.0	8,403	.0	153,586	.0	.0	.0	2,074	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 A15 5.409% 09/25/33		03/01/2015	Paydown		60,555	60,555	52,683	54,364	.0	6,191	.0	6,191	.0	60,555	.0	.0	.0	520	09/25/2033	1FM
76111X-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2015	Paydown		10,995	14,589	12,022	13,980	.0	(2,985)	.0	(2,985)	.0	10,995	.0	.0	.0	154	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2015	Paydown		56,493	56,493	55,237	55,046	.0	1,447	.0	1,447	.0	56,493	.0	.0	.0	514	11/25/2035	3FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/26/2015	Call	100.0000	1,254,000	1,254,000	1,272,873	1,263,316	.0	(484)	.0	(484)	.0	1,262,832	.0	(8,832)	(8,832)	246,006	03/01/2019	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2015	Paydown		37,647	37,647	36,994	36,999	.0	648	.0	648	.0	37,647	.0	.0	.0	224	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2015	Paydown		437,398	437,398	425,370	426,011	.0	11,388	.0	11,388	.0	437,398	.0	.0	.0	2,550	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2015	Paydown		55,733	55,733	55,593	55,730	.0	139	.0	139	.0	55,733	.0	.0	.0	257	01/25/2045	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		01/01/2015	BANK of AMERICA SEC		4,160,432	4,064,845	4,160,432	4,159,740	.0	692	.0	692	.0	4,160,432	.0	.0	.0	5,928	07/25/2043	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2015	Paydown		115,692	115,692	118,412	118,412	.0	(2,721)	.0	(2,721)	.0	115,692	.0	.0	.0	618	07/25/2043	1FM
826338-AA-3	SIERRA LAND CO 0.220% 03/01/48		03/02/2015	Redemption	100.0000	280,000	280,000	280,000	280,000	.0	.0	.0	.0	.0	280,000	.0	.0	.0	149	03/01/2048	1FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		01/15/2015	BANK of AMERICA SEC		648,900	630,000	641,011	639,046	.0	(76)	.0	(76)	.0	638,970	.0	9,930	9,930	11,791	10/01/2022	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/09/2015	Various		964,920	903,000	959,683	945,567	.0	(745)	.0	(745)	.0	944,822	.0	20,098	20,098	28,464	08/15/2022	3FE
86359D-UK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2015	Paydown		267,264	267,264	263,077	264,989	.0	2,275	.0	2,275	.0	267,264	.0	.0	.0	2,517	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2015	Paydown		115,993	107,489	106,316	106,316	.0	9,677	.0	9,677	.0	115,993	.0	.0	.0	1,034	10/25/2035	4FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2015	Redemption	100.0000	88,823	88,823	88,823	88,823	.0	.0	.0	.0	.0	88,823	.0	.0	.0	1,359	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2015	Paydown		119,757	119,757	137,262	136,303	.0	(16,546)	.0	(16,546)	.0	119,757	.0	.0	.0	1,054	07/15/2059	1FE
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2015	Redemption	100.0000	875,186	875,186	877,470	875,681	.0	(495)	.0	(495)	.0	875,186	.0	.0	.0	26,431	01/31/2018	1FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2015	Paydown		7,707	7,707	7,707	7,707	.0	.0	.0	.0	.0	7,707	.0	.0	.0	76	06/30/2030	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2015	Paydown		72,681	72,681	72,681	72,650	.0	31	.0	31	.0	72,681	.0	.0	.0	360	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2015	Paydown		29,911	29,911	24,976	25,578	.0	4,333	.0	4,333	.0	29,911	.0	.0	.0	396	06/25/2033	1FM
929766-R5-4	WBCMT 2005-C18 A4 4.935% 04/15/42		02/01/2015	Paydown		753,594	710,968	753,594	750,775	.0	2,819	.0	2,819	.0	753,594	.0	.0	.0	3,780	04/15/2042	1FM
93934F-EQ-1	WIALT 2005-9 2A4 5.500% 11/25/35		03/01/2015	Paydown		19,047	18,287	16,887	18,009	.0	1,038	.0	1,038	.0	19,047	.0	.0	.0	202	11/25/2035	3FM
93935B-AH-3	WIALT 2006-5 3A6 6.268% 07/25/36		03/01/2015	Paydown		28,066	28,066	16,431	15,831	.0	12,235	.0	12,235	.0	28,066	.0	.0	.0	97	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/18/2015	Paydown		190,942	190,942	190,916	190,949	.0	(6)	.0	(6)	.0	190,942	.0	.0	.0	98	03/15/2029	1FE
94983L-AY-3	WFMS 2006-2 2A5 5.500% 03/25/36		03/01/2015	Paydown		99,613	87,781	83,550	96,506	.0	3,107	.0	3,107	.0	99,613	.0	.0	.0	961	03/25/2036	3FM
971885-AP-3	05/25/28		03/01/2015	Paydown		5,670	5,670	5,764	5,694	.0	(23)	.0	(23)	.0	5,670	.0	.0	.0	64	05/25/2028	4FM
92920N-AA-3	ENBRIDGE INC 4.900% 03/01/15	A	03/01/2015	Maturity		1,000,000	1,000,000	950,010	998,487	.0	1,513	.0	1,513	.0	1,000,000	.0	.0	.0	24,500	03/01/2015	1FE
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	03/10/2015	Maturity		768,000	768,000	793,628	774,967	.0	(6,967)	.0	(6,967)	.0	768,000	.0	.0	.0	19,968	03/10/2015	1FE
77531Q-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	03/15/2015	Maturity		2,000,000	2,000,000	2,145,700	2,004,799	.0	(4,799)	.0	(4,799)	.0	2,000,000	.0	.0	.0	75,000	03/15/2015	2FE
89114Q-AX-6	TORONTO DOMINION BANK 0.511% 01/06/17	A	03/18/2015	GOLDMAN SACHS		1,301,229	1,300,000	1,300,000	1,301,229	.0	.0	.0	.0	.0	1,300,000	.0	1,229	1,229	1,281	01/06/2017	1FE
893526-DG-5	TRANS-CANADA PIPELINES 4.875% 01/15/15	A	01/15/2015	Maturity		2,000,000	2,000,000	1,925,320	1,999,547	.0	453	.0	453	.0	2,000,000	.0	.0	.0	48,750	01/15/2015	1FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2015	Paydown		83,333	83,333	83,333	83,333	.0	.0	.0	.0	.0	83,333	.0	.0	.0	2,267	03/15/2021	2
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	03/23/2015	Maturity		5,100,000	5,100,000	5,170,329	5,136,270	.0	(36,270)	.0	(36,270)	.0	5,100,000	.0	.0	.0	89,250	03/23/2015	1FE
59834#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	02/17/2015	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.								

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	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	NAIC Designation or Market Indicator (a)	
63157-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	01/01/2015	Redemption 100.0000		222,222	222,222	222,222	222,222	0	0	0	0	0	222,222	0	0	0	0	12/17/2019	2	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					79,864,607	79,895,548	79,322,114	76,516,476	42,439	38,695	0	81,134	0	79,693,614	0	170,992	170,992	2,657,310	XXX	XXX	
8399997	Total - Bonds - Part 4					95,462,307	94,997,208	95,207,230	92,201,927	42,439	(103,260)	0	(60,821)	0	95,239,204	0	223,102	223,102	2,760,876	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					95,462,307	94,997,208	95,207,230	92,201,927	42,439	(103,260)	0	(60,821)	0	95,239,204	0	223,102	223,102	2,760,876	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Various	1.000	226,800											226,800	226,800				
049392-10-3	ATLAS PIPELINE PARTNERS LP		03/03/2015	Taxable Exchange	180,000.000	4,793,400		5,840,818	4,906,800	934,018			934,018		5,840,818		(1,047,418)	(1,047,418)	115,200			
931422-10-3	WALGREEN CO		01/01/2015	Tax Free Exchange	12,400.000	885,651		885,651	944,880	(59,229)			(59,229)		885,651							
931427-10-8	WALGREENS BOOTS ALLIANCE		01/08/2015	BNY CONVERG-SOFT	12,400.000	961,147		885,651							885,651		75,496	75,496				
91911K-10-2	VALEANT PHARMA	I	01/08/2015	BNY CONVERG-SOFT	2,800.000	430,434		354,438	400,708	(46,270)			(46,270)		354,438		75,996	75,996				
61151C-10-1	ACCENTURE PLC-CL A	F	01/08/2015	BNY CONVERG-SOFT	4,700.000	423,136		395,224	419,757	(24,533)			(24,533)		395,224		27,912	27,912				
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					7,720,568	XXX	8,361,782	6,672,145	803,986	0	0	803,986	0	8,361,782	0	(641,214)	(641,214)	115,200	XXX	XXX	
9799997	Total - Common Stocks - Part 4					7,720,568	XXX	8,361,782	6,672,145	803,986	0	0	803,986	0	8,361,782	0	(641,214)	(641,214)	115,200	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					7,720,568	XXX	8,361,782	6,672,145	803,986	0	0	803,986	0	8,361,782	0	(641,214)	(641,214)	115,200	XXX	XXX	
9899999	Total - Preferred and Common Stocks					7,720,568	XXX	8,361,782	6,672,145	803,986	0	0	803,986	0	8,361,782	0	(641,214)	(641,214)	115,200	XXX	XXX	
9999999	Totals					103,182,875	XXX	103,569,012	98,874,072	846,425	(103,260)	0	743,165	0	103,600,986	0	(418,112)	(418,112)	2,876,076	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23										
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)										
007999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/17/2014	10/13/2017	202	166,960	1,533			3,045		3,045	517						100/100										
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2014	11/13/2017	20,285	174,460	166,333			223,520		223,520	42,547						100/100										
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2014	12/12/2017	54,991	174,700	451,529			604,743		604,743	114,560						100/100										
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2015	01/12/2018	77,940	175,750		643,806		824,488		824,488	180,682						100/101										
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/19/2015	02/14/2018	104,064	177,410		868,202		1,029,449		1,029,449	161,247						100/100										
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2015	03/13/2018	138,481	179,550		1,154,696		1,251,368		1,251,368	96,672						100/99										
S&P500 OTC Asian Call -Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2014	11/13/2015	557	2,040,000	34,792			24,524		24,524	(13,241)						100/104										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/17/2014	10/15/2015	90	1,862,000	12,124			20,929		20,929	(1,119)						100/64										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2014	11/13/2015	2,303	2,040,000	260,739			254,887		254,887	(50,123)						100/99										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2014	12/14/2015	4,051	2,002,000	551,548			570,225		570,225	(84,736)						100/100										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2014	12/14/2015	1,205	2,002,000	101,821			101,297		101,297	(28,234)						100/100										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	5,970	2,011,000		773,315		841,879		841,879	68,564						100/99										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	1,420	2,011,000		183,862		115,247		115,247	(68,615)						100/99										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	162	2,097,000		19,781		15,193		15,193	(4,588)						100/91										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	2,091	2,097,000		146,030		90,003		90,003	(56,027)						100/91										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/13/2015	02/15/2016	6,310	2,097,000		763,486		591,278		591,278	(172,208)						100/91										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	4,643	2,053,000		565,366		574,832		574,832	9,466						100/101										
S&P500 OTC European Call -Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	1,752	2,053,000		132,047		122,744		122,744	(9,302)						100/101										
008999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,580,419	5,250,591	0	7,259,651	XXX	7,259,651	186,062	0	0	0	0	0	0	0	0	0	XXX	XXX					
014999. Subtotal - Purchased Options - Hedging Other										1,580,419	5,250,591	0	7,259,651	XXX	7,259,651	186,062	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
021999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
028999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
035999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
036999. Total Purchased Options - Call Options and Warrants										1,580,419	5,250,591	0	7,259,651	XXX	7,259,651	186,062	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
037999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
038999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
039999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
040999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
041999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
042999. Total Purchased Options										1,580,419	5,250,591	0	7,259,651	XXX	7,259,651	186,062	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
049999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
S&P500 OTC Asian Call -Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2014	11/13/2015	302	2,152,000	(4,998)			(945)		(945)	4,599						100/104										
S&P500 OTC Asian Call -Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2014	11/13/2015	255	2,157,000	(3,900)			(653)		(653)	3,685						100/104										
S&P500 OTC European Call -Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/17/2014	10/15/2015	90	1,956,000	(7,557)			(143)		(143)	18						100/64										
S&P500 OTC European Call -Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2014	11/13/2015	1,299	2,142,000	(82,384)			(69,482)		(69,482)	28,656						100/99										

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STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	11/14/2014	11/13/2015	1,005	2,147,000	(61,675)				(51,418)		(51,418)	22,133							100/99	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/12/2014	12/14/2015	2,815	2,102,000	(246,293)				(223,229)		(223,229)	61,324							100/100	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/12/2014	12/14/2015	1,236	2,107,000	(105,435)				(94,779)		(94,779)	26,995							100/100	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/12/2014	12/14/2015	689	2,112,000	(22,889)				(10,332)		(10,332)	14,046							100/100	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/12/2014	12/14/2015	516	2,117,000	(16,337)				(6,893)		(6,893)	10,345							100/100	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	01/14/2015	01/14/2016	4,413	2,112,000		(342,614)			(351,967)		(351,967)	(9,353)							100/99	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	01/14/2015	01/14/2016	1,557	2,117,000		(117,450)			(120,163)		(120,163)	(2,713)							100/99	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	01/14/2015	01/14/2016	985	2,122,000		(77,100)			(18,501)		(18,501)	58,599							100/99	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	01/14/2015	01/14/2016	434	2,127,000		(33,261)			(7,396)		(7,396)	25,865							100/99	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	02/19/2015	02/12/2016	4,167	2,181,000		(319,728)			(216,205)		(216,205)	103,523							100/91	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	02/19/2015	02/12/2016	2,305	2,186,000		(171,578)			(114,819)		(114,819)	56,758							100/91	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	02/19/2015	02/12/2016	1,010	2,191,000		(26,163)			(9,572)		(9,572)	16,591							100/91	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	02/13/2015	02/12/2016	1,082	2,197,000		(26,309)			(9,237)		(9,237)	17,072							100/91	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	906	2,125,000		(75,371)			(74,630)		(74,630)	740							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	685	2,130,000		(55,256)			(54,675)		(54,675)	581							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	651	2,136,000		(22,595)			(17,938)		(17,938)	4,657							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	1,415	2,136,000		(110,971)			(109,481)		(109,481)	1,490							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	283	2,141,000		(9,312)			(7,277)		(7,277)	2,035							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	874	2,141,000		(66,378)			(65,496)		(65,496)	882							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	286	2,146,000		(8,879)			(6,837)		(6,837)	2,042							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	358	2,154,000		(10,143)			(7,583)		(7,583)	2,560							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	383	2,156,000		(26,488)			(26,002)		(26,002)	486							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	381	2,161,000		(25,493)			(25,006)		(25,006)	487							100/101	
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	03/13/2015	03/14/2016	173	2,166,000		(4,236)			(3,042)		(3,042)	1,195							100/101	
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants									(551,468)	(1,529,325)	0	(1,703,701)	XXX		(1,703,701)	455,298	0	0	0	0	0	XXX	XXX	
0569999. Subtotal - Written Options - Hedging Other									(551,468)	(1,529,325)	0	(1,703,701)	XXX		(1,703,701)	455,298	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0709999. Subtotal - Written Options - Income Generation									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0779999. Subtotal - Written Options - Other									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0789999. Total Written Options - Call Options and Warrants									(551,468)	(1,529,325)	0	(1,703,701)	XXX		(1,703,701)	455,298	0	0	0	0	0	XXX	XXX	
0799999. Total Written Options - Put Options									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0809999. Total Written Options - Caps									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0819999. Total Written Options - Floors									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0829999. Total Written Options - Collars									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	
0839999. Total Written Options - Other									0	0	0	0	XXX		0	0	0	0	0	0	0	XXX	XXX	

EO6.1

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0849999	Total Written Options									(551,468)	(1,529,325)	0	(1,703,701)	XXX	(1,703,701)	455,298	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									1,028,951	3,721,266	0	5,555,950	XXX	5,555,950	641,360	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	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999	Subtotal - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999	Totals									1,028,951	3,721,266	0	5,555,950	XXX	5,555,950	641,360	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures													0	0	0	0	0	0	XXX	XXX	
MF15	10	500	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/30/2015	NYF	549300R41G1TWPZT5U32	.03/16/2015	1,799,400	1,829,900	(15,100)			(15,270)	(15,270)	91,197	100/138	50	
MF15	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/30/2015	NYF	549300R41G1TWPZT5U32	.03/27/2015	1,851,400	1,829,900	(4,530)			3,219	3,219	27,360	100/138	50	
NQM5	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/16/2015	4,302,100	4,329,500	(1,720)			(1,100)	(1,100)	18,240	100/138	20	
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/19/2015	4,422,250	4,329,500	(860)			1,853	1,853	9,120	100/138	20	
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/23/2015	4,450,250	4,329,500	(860)			2,413	2,413	9,120	100/138	20	
NQM5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/26/2015	4,308,500	4,329,500	(860)			(422)	(422)	9,120	100/138	20	
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	NYF	549300R41G1TWPZT5U32	.03/19/2015	1,250,900	1,248,900	(270)			198	198	9,120	100/138	100	
R2M5	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	NYF	549300R41G1TWPZT5U32	.03/23/2015	1,260,200	1,248,900	(540)			2,256	2,256	18,240	100/138	100	
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	NYF	549300R41G1TWPZT5U32	.03/25/2015	1,237,100	1,248,900	(270)			(1,182)	(1,182)	9,120	100/138	100	
R2M5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	NYF	549300R41G1TWPZT5U32	.03/26/2015	1,227,200	1,248,900	(270)			(2,172)	(2,172)	9,120	100/138	100	
ESM5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/16/2015	2,042,000	2,060,800	(2,940)			(3,768)	(3,768)	36,480	100/138	50	
ESM5	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/23/2015	2,104,000	2,060,800	(2,940)			8,632	8,632	36,480	100/138	50	
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/25/2015	2,057,750	2,060,800	(1,470)			(309)	(309)	18,240	100/138	50	
ESM5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2015	CME	SNZ20JLKF8MNNCLQOF39	.03/26/2015	2,047,500	2,060,800	(1,470)			(1,334)	(1,334)	18,240	100/138	50	
1349999. Subtotal - Short Futures - Hedging Other													(34,100)	0	0	0	(6,986)	(6,986)	319,197	XXX	XXX
1389999. Subtotal - Short Futures													(34,100)	0	0	0	(6,986)	(6,986)	319,197	XXX	XXX
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other													(34,100)	0	0	0	(6,986)	(6,986)	319,197	XXX	XXX
1419999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals													(34,100)	0	0	0	(6,986)	(6,986)	319,197	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	440,575	(121,378)	319,197
Total Net Cash Deposits	440,575	(121,378)	319,197

(a) Code	Description of Hedged Risk(s)

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



Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			14,583,684	14,583,684	04/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				14,583,684	14,583,684	XXX
9999999 - Totals				14,583,684	14,583,684	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$ .....2,944,686 Book/Adjusted Carrying Value \$ .....2,944,686
- Average balance for the year to date Fair Value \$ .....8,851,810 Book/Adjusted Carrying Value \$ .....8,851,810
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....10,000,000 NAIC 2 \$ .....4,583,684 NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

STATEMENT AS OF MARCH 31, 2015 OF THE Integrity Life Insurance Company

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	1,900,000	1,900,000	10/10/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				1,900,000	1,900,000	XXX
0599999. Total - U.S. Government Bonds				1,900,000	1,900,000	XXX
063679-BV-5	BANK OF MONTREAL 2.85% Due 6/9/2015 J09		1	3,515,474	3,516,830	06/09/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				3,515,474	3,516,830	XXX
1099999. Total - All Other Government Bonds				3,515,474	3,516,830	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	1,800,000	1,800,000	11/15/2038
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,225,000	2,225,000	01/01/2036
49126R-AC-0	KENTUCKY ST FIN VRDN Adj % Due 4/1/2031 MJSD1		2AM	2,000,000	2,000,000	04/01/2031
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	2,200,000	2,200,000	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS W1 REV 1% Due 9/25/2015 Ann-9/25		1FE	1,707,395	1,704,085	09/25/2015
751093-FE-0	RALEIGH NC CTFS PRIN VRDN Adj % Due 8/1/2033 Mo-1		1FE	3,190,000	3,190,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				13,122,395	13,119,085	XXX
3199999. Total - U.S. Special Revenues Bonds				13,122,395	13,119,085	XXX
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	1,113,904	1,114,057	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2015 Ann-4/26		2FE	2,905,226	2,907,176	04/26/2015
21684B-ZN-7	ROBANK NEDERLAND Flt % Due 7/17/2015 Mo-20		1FE	2,200,000	2,200,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	999,272	1,000,287	03/11/2016
30216B-FE-7	Export Development Canada (EDC) Flt % Due 2/10/2016 FMAN10		1FE	1,600,000	1,600,000	02/10/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 J01		2FE	603,881	604,462	06/01/2015
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	2,419,493	2,422,049	07/15/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 J030		1FE	4,345,958	4,346,764	06/30/2015
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	6,415,008	6,417,186	02/26/2016
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
59157B-AH-5	METLIFE INSTITUTIONAL FD 1 5/8% Due 4/2/2015 A02		1FE	1,200,000	1,200,044	04/02/2015
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJ014		1FE	800,000	800,000	07/14/2016
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,360,000	3,360,000	12/01/2040
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		2FE	2,780,033	2,782,080	11/15/2015
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	6,260,000	6,260,000	03/01/2048
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				40,502,775	40,514,106	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,882,000	2,882,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,882,000	2,882,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				43,384,775	43,396,106	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				45,918,249	45,930,936	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				16,004,395	16,001,085	XXX
6599999. Total Bonds				61,922,644	61,932,020	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DUKE ENERGY CORP CP 0.58% Due 7/10/2015 At Mat			7,583,470	7,583,470	07/10/2015
	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			4,430,378	4,435,406	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			24,005	24,005	
	NATIONAL BANK OF CANADA 1 1/2% Due 6/26/2015 JD26			3,509,475	3,509,733	06/26/2015
	STANDARD CHARTERED 3.85% Due 4/27/2015 A027			3,808,026	3,809,259	04/27/2015
	WELLS FARGO CO 3 5/8% Due 4/15/2015 A015			1,150,964	1,151,469	04/15/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,506,317	20,513,342	XXX
000000-00-0	Huntington National Bank Money Market Account			5,830,480	5,830,480	
000000-00-0	BB&T Bank Money Market Account			5,820,629	5,820,629	
9099999. Total - Cash (Schedule E Part 1 type)				11,651,109	11,651,109	XXX
000000-00-0	APACHE CORP CP 0 1/2% Due 4/6/2015 At Mat			6,499,458	6,499,458	04/06/2015
000000-00-0	BANK OF TOKYO CP 0.16% Due 4/2/2015 At Mat			6,599,780	6,599,780	04/02/2015
000000-00-0	JOHNSON & JOHNSON CP 0.06% Due 4/2/2015 At Mat			7,799,961	7,799,961	04/02/2015
000000-00-0	MARRIOTT CP 0.55% Due 4/27/2015 At Mat			4,297,898	4,297,898	04/27/2015
000000-00-0	ONEOK CP 0.71% Due 4/13/2015 At Mat			4,198,840	4,198,840	04/13/2015
000000-00-0	TORONTO DOMINION HDG USA CP 0.13% Due 5/1/2015 At Mat			6,499,272	6,499,272	05/01/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				35,895,210	35,895,210	XXX
9999999 - Totals				129,975,280	129,991,682	XXX

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	31,061,104	Book/Adjusted Carrying Value \$	31,029,066
2. Average balance for the year to date	Fair Value \$	125,133,409	Book/Adjusted Carrying Value \$	125,588,889



