LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett

Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

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 Wuebbling	

State of Ohio
County of Hamilton SS:

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

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,847,585,723	0	2,847,585,723	2,504,961,519
2. Stocks:				
2.1 Preferred stocks	10,663,698	0	10,663,698	5,663,698
2.2 Common stocks	587,470,553	0	587,470,553	572,314,634
3. Mortgage loans on real estate:				
3.1 First liens	81,227,060	0	81,227,060	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 ($ 20,609,517), cash equivalents ($ 50,092,690) and short-term investments ($ 77,558,744)	148,260,951	0	148,260,951	53,752,256
6. Contract loans (including $ ... premium notes)	119,716,490	0	119,716,490	120,517,128
7. Derivatives	12,036,111	0	12,036,111	1,831,060
8. Other invested assets	117,853,474	0	117,853,474	114,207,118
9. Receivables for securities	2,162,535	0	2,162,535	3,140,773
10. Securities lending reinvested collateral assets	5,388,961	0	5,388,961	11,638,998
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,932,365,556	0	3,932,365,556	3,469,527,545
13. Title plants less $ ... charged off (for Title insurers only)			0	
14. Investment income due and accrued	33,797,871	0	33,797,871	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	14,220,693	0	14,220,693	11,864,984
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,370,190	0	6,370,190	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	0
18.2 Net deferred tax asset	30,757,823	17,646,934	13,110,889	13,161,749
19. Guaranty funds receivable or on deposit	20,076	0	20,076	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	839,818	412,782	427,036	365,219
25. Aggregate write-ins for other than invested assets	1,970,345	0	1,970,345	1,959,617
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,020,342,372	18,059,716	4,002,282,656	3,535,730,284
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,551,393,501	0	2,551,393,501	2,571,348,148
28. Total (Lines 26 and 27)	6,571,735,873	18,059,716	6,553,676,157	6,107,078,432
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	1,970,345	0	1,970,345	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)	1,970,345	0	1,970,345	1,959,617

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,712,366,956 less $ included in Line 6.3 (including $ 785,236,625 Modco Reserve)	2,712,366,956	2,396,370,963
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3. Liability for deposit-type contracts (including $ Modco Reserve)	307,555,915	298,317,031
4. Contract claims:		
4.1 Life	261,567	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 $ 20,140,134 ceded	20,140,134	17,854,433
9.4 Interest Maintenance Reserve	2,644,073	1,835,317
10. Commissions to agents due or accrued-life and annuity contracts $ 761,194 , accident and health $ and deposit-type contract funds $	761,194	872,256
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	334,788	356,772
13. Transfers to Separate Accounts due or accrued (net) (including $ (43,094,026) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,628,211)	(8,926,211)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,060,222	1,347,148
15.1 Current federal and foreign income taxes, including $ 532,544 on realized capital gains (losses)	1,234,246	2,819,409
15.2 Net deferred tax liability		
16. Unearned investment income	21	6,256
17. Amounts withheld or retained by company as agent or trustee	34,962	40,017
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	16,790,327	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	79,489,626	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	1,966,380	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	1,670,014	632,332
24.09 Payable for securities	49,896,738	317,758
24.10 Payable for securities lending	104,282,404	66,957,422
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	5,400,776	1,342,353
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,291,262,132	2,871,942,153
27. From Separate Accounts Statement	2,551,393,501	2,571,348,148
28. Total liabilities (Lines 26 and 27)	5,842,655,633	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)	94,856,652	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)	708,020,524	660,788,131
38. Totals of Lines 29, 30 and 37	711,020,524	663,788,131
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,553,676,157	6,107,078,432
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks that are pending escheatment to the state	209,261	190,838
2502. Unfunded commitment Low Income Housing tax credit property	1,151,515	1,151,515
2503. Payable for collateral on derivatives	4,040,000	
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)	5,400,776	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	481,301,761	188,285,100	407,464,580
2.	Considerations for supplementary contracts with life contingencies	5,976,423	4,067,593	6,954,646
3.	Net investment income	77,258,253	72,821,757	156,220,938
4.	Amortization of Interest Maintenance Reserve (IMR)	1,061,760	1,096,629	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	692,257	734,660	1,449,120
7.	Reserve adjustments on reinsurance ceded	(38,167,729)	(40,507,541)	(75,730,191)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,657,326	5,852,609	12,229,841
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,337,606	1,334,498	2,747,752
9.	Totals (Lines 1 to 8.3)	536,117,657	233,685,305	514,037,636
10.	Death benefits	4,958,394	3,684,414	6,778,576
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	65,252,603	68,529,376	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	153,186,829	144,047,526	305,633,431
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,682,648	5,519,886	10,683,376
18.	Payments on supplementary contracts with life contingencies	2,612,856	1,842,738	4,002,389
19.	Increase in aggregate reserves for life and accident and health contracts	316,101,334	19,778,512	89,821,071
20.	Totals (Lines 10 to 19)	544,794,664	243,402,452	551,691,843
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,005,360	10,101,382	23,345,289
22.	Commissions and expense allowances on reinsurance assumed	6,931	6,081	14,726
23.	General insurance expenses	12,277,695	13,034,588	26,313,384
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,337,132	1,039,941	2,010,515
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(85,418,941)	(51,112,105)	(138,240,924)
27.	Aggregate write-ins for deductions	716,364	586,084	1,169,690
28.	Totals (Lines 20 to 27)	502,719,205	217,058,423	466,304,523
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,398,452	16,626,882	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)	33,398,452	16,626,882	47,733,113
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	9,961,761	6,119,838	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)	23,436,691	10,507,044	39,173,459
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (506,594) (excluding taxes of $ 1,111,960 transferred to the IMR)	(692,149)	16,237,220	17,786,871
35.	Net income (Line 33 plus Line 34)	22,744,542	26,744,264	56,960,330
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	663,788,131	668,022,386	668,022,386
37.	Net income (Line 35)	22,744,542	26,744,264	56,960,330
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,168,669	23,293,395	28,905,388	41,238,988
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	105,199	1,901,297	2,898,604
41.	Change in nonadmitted assets	771,482	(4,752,407)	(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	298,097	(9,835,729)	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	19,678	(232,317)	(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)	47,232,393	42,730,496	(4,234,255)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	711,020,524	710,752,882	663,788,131
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	846,659	839,139	1,707,863
08.302.	Other Fee Income	479,518	485,431	1,003,972
08.303.	Other Income	11,429	9,928	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)	1,337,606	1,334,498	2,747,752
2701.	Pension Expense	432,805	333,792	684,228
2702.	Securities Lending Interest Expense	266,480	219,378	467,084
2703.	Experience Refund	32,671	54,154	54,154
2798.	Summary of remaining write-ins for Line 27 from overflow page	(15,592)	(21,240)	(35,777)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	716,364	586,084	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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	486,911,912	192,090,769	414,541,539
2. Net investment income	75,171,785	73,279,413	158,360,214
3. Miscellaneous income	9,714,133	8,269,056	16,743,150
4. Total (Lines 1 to 3)	571,797,830	273,639,238	589,644,903
5. Benefit and loss related payments	267,018,443	262,959,115	537,756,608
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(79,502,709)	(21,266,126)	(104,548,697)
7. Commissions, expenses paid and aggregate write-ins for deductions	43,724,098	25,017,480	52,813,336
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 525,994 tax on capital gains (losses)	12,152,290	17,536,538	25,974,513
10. Total (Lines 5 through 9)	243,392,122	284,247,007	511,995,760
11. Net cash from operations (Line 4 minus Line 10)	328,405,708	(10,607,769)	77,649,143
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	268,353,324	320,403,657	550,678,471
12.2 Stocks	31,127,586	194,268,995	242,006,461
12.3 Mortgage loans	3,708,966	617,601	1,431,186
12.4 Real estate	0	0	0
12.5 Other invested assets	10,214,515	1,849,969	11,902,194
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	5,611	11,526
12.7 Miscellaneous proceeds	56,807,255	8,372,719	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	370,211,646	525,518,552	806,029,838
13. Cost of investments acquired (long-term only):			
13.1 Bonds	609,362,241	302,033,829	545,663,403
13.2 Stocks	26,967,853	214,610,100	235,538,890
13.3 Mortgage loans	3,435,664	0	40,177,270
13.4 Real estate	0	0	0
13.5 Other invested assets	12,804,671	21,549,019	32,733,949
13.6 Miscellaneous applications	12,030,619	5,275,307	3,165,226
13.7 Total investments acquired (Lines 13.1 to 13.6)	664,601,048	543,468,255	857,278,738
14. Net increase (or decrease) in contract loans and premium notes	(800,638)	2,654,994	4,053,379
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(293,588,764)	(20,604,697)	(55,302,280)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	9,238,884	4,172,735	5,936,704
16.5 Dividends to stockholders	0	0	75,017,347
16.6 Other cash provided (applied)	50,452,867	26,467,806	(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)	59,691,751	30,640,541	(72,361,424)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	94,508,695	(571,925)	(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)	148,260,951	103,194,892	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	298,252	337,959	645,252
3.	Ordinary individual annuities	482,140,159	189,343,015	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	482,438,411	189,680,974	409,460,784
12.	Deposit-type contracts	24,257,002	18,724,803	39,176,713
13.	Total	506,695,413	208,405,777	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

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
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	22,744,542	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	22,744,542	56,960,331
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	711,020,524	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	711,020,524	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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2015, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
32051G-RV-9	2,177,084	2,108,016	69,068	2,108,016	2,090,574	06/30/2015
32051G-SD-8	944,185	904,632	39,553	904,632	896,012	06/30/2015
Total	XXX	XXX	108,621	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 June 30, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 3,280,898
2. 12 Months or Longer 1,951,659

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months 239,320,509
2. 12 Months or Longer 34,045,081

NOTES TO FINANCIAL STATEMENTS

(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 $145.7 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	12,036,111	0	12,036,111

* 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	(1,670,015)	0	(1,670,015)

* 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.
Not applicable.
b.

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.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	2,643,920	0	2,643,920
Bonds: RMBS	0	482,501	0	482,501
Common stock: Industrial & miscellaneous	188,484,800	0	0	188,484,800
Derivative assets: Options, purchased	0	3,842,480	8,193,632	12,036,112
Separate account assets*	741,819,099	0	0	741,819,099
Total assets at fair value	930,303,899	6,968,901	8,193,632	945,466,432

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	(1,670,015)	0	(1,670,015)
Total liabilities at fair value	0	(1,670,015)	0	(1,670,015)

*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 June 30, 2015

Description for each class of asset or liability	Ending Balance as of 03/31/15	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 06/30/15
a. Assets										
Derivative assets	3,936,613	0	0	0	(874,065)	5,131,084	0	0	0	8,193,632
Total Assets	3,936,613	0	0	0	(874,065)	5,131,084	0	0	0	8,193,632

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 12/31/14	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 03/31/15
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 industrial & miscellaneous bonds have been determined utilizing publicly quoted prices from third-party pricing services.

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 June 30, 2015:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 8,193,632	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	13.0% - 21.4%

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.

NOTES TO FINANCIAL STATEMENTS

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	3,012,861,243	2,847,585,724	5,540,677	2,855,059,816	152,260,751	
Common stock: Unaffiliated	188,484,800	188,484,800	188,484,800	0	0	
Preferred stock	10,794,809	10,663,698	0	5,829,842	4,964,968	
Mortgage loans	87,234,100	81,227,060	0	0	87,234,100	
Cash, cash equivalents, & short-term investments	148,256,329	148,260,952	148,256,329	0	0	
Other invested assets: Surplus notes	9,055,088	8,151,809	0	9,055,088	0	
Securities lending reinvested collateral assets	5,388,961	5,388,961	5,388,961	0	0	
Derivative assets	12,036,112	12,036,112	0	3,842,480	8,193,632	
Separate account assets	2,631,533,673	2,551,393,501	741,693,728	1,704,285,842	185,554,103	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,293,189,276)	(1,184,062,000)	0	0	(1,293,189,276)	
Derivative liabilities	(1,670,015)	(1,670,015)	0	(1,670,015)	0	
Separate account liability*	(1,900,495,990)	(1,760,745,000)	0	0	(1,900,495,990)	
Securities lending liability	(104,282,404)	(104,282,404)	0	(104,282,404)	0	

*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.

NOTES TO FINANCIAL STATEMENTS

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]

(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	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	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.

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.

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: $ 11,645,420

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 377,538,939	$ 398,985,753
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 31,948,628	$ 33,001,869
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 409,487,567	$ 431,987,622
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.

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. $ 145,722,850

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 145,732,265

16.3 Total payable for securities lending reported on the liability page. $ 104,282,404

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 81,227,060
	1.14 Total Mortgages in Good Standing	$ 81,227,060
	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)	$ 81,227,060
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

STATEMENT AS OF JUNE 30, 2015 OF THE Integrity Life Insurance Company

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	6,969	10,140,425	0		10,147,394	180,719
2.	Alaska AK	L	0	0	0		0	0
3.	Arizona AZ	L	2,838	9,654,372	0		9,657,210	200,000
4.	Arkansas AR	L	1,475	987,792	0		989,267	0
5.	California CA	L	10,435	21,633,051	0		21,643,486	1,014,975
6.	Colorado CO	L	2,990	6,666,468	0		6,669,458	385,209
7.	Connecticut CT	L	34	10,255,712	0		10,255,746	191,298
8.	Delaware DE	L	490	1,331,890	0		1,332,380	187,818
9.	District of Columbia DC	L	0	1,937,405	0		1,937,405	0
10.	Florida FL	L	15,370	49,371,147	0		49,386,517	2,868,350
11.	Georgia GA	L	9,144	7,893,437	0		7,902,581	3,575,458
12.	Hawaii HI	L	62	5,425,893	0		5,425,955	250,000
13.	Idaho ID	L	90	2,561,322	0		2,561,412	0
14.	Illinois IL	L	18,586	25,727,048	0		25,745,634	911,744
15.	Indiana IN	L	7,382	13,376,102	0		13,383,484	0
16.	Iowa IA	L	29,380	4,044,323	0		4,073,703	0
17.	Kansas KS	L	4,361	1,637,495	0		1,641,856	0
18.	Kentucky KY	L	1,089	8,360,319	0		8,361,408	0
19.	Louisiana LA	L	0	10,845,821	0		10,845,821	1,694,500
20.	Maine ME	N	0	55,520	0		55,520	0
21.	Maryland MD	L	30,128	8,309,870	0		8,339,998	60,000
22.	Massachusetts MA	L	79	8,247,188	0		8,247,267	1,828,973
23.	Michigan MI	L	802	20,145,828	0		20,146,630	692,790
24.	Minnesota MN	L	26,874	8,106,558	0		8,133,432	865,357
25.	Mississippi MS	L	3,663	7,231,398	0		7,235,061	626,654
26.	Missouri MO	L	6,749	4,179,718	0		4,186,467	191,073
27.	Montana MT	L	131	545,659	0		545,790	0
28.	Nebraska NE	L	2,079	3,656,304	0		3,658,383	62,077
29.	Nevada NV	L	0	4,804,622	0		4,804,622	390,691
30.	New Hampshire NH	N	0	5,384	0		5,384	0
31.	New Jersey NJ	L	1,547	16,168,083	0		16,169,630	1,319,614
32.	New Mexico NM	L	15,422	1,340,136	0		1,355,558	0
33.	New York NY	N	0	2,837,731	0		2,837,731	0
34.	North Carolina NC	L	1,675	15,780,036	0		15,781,711	498,089
35.	North Dakota ND	L	0	720,800	0		720,800	0
36.	Ohio OH	L	52,615	42,681,229	0		42,733,844	995,066
37.	Oklahoma OK	L	8,833	7,816,794	0		7,825,627	426,058
38.	Oregon OR	L	2,918	10,199,574	0		10,202,492	635,756
39.	Pennsylvania PA	L	12,284	27,462,151	0		27,474,435	1,655,844
40.	Rhode Island RI	L	0	1,058,769	0		1,058,769	232,759
41.	South Carolina SC	L	5,849	2,930,318	0		2,936,167	0
42.	South Dakota SD	L	2,121	301,026	0		303,147	0
43.	Tennessee TN	L	3,758	5,855,664	0		5,859,422	0
44.	Texas TX	L	4,271	61,117,106	0		61,121,377	1,268,624
45.	Utah UT	L	0	2,253,259	0		2,253,259	459,649
46.	Vermont VT	N	0	0	0		0	0
47.	Virginia VA	L	254	10,074,083	0		10,074,337	64,455
48.	Washington WA	L	1,831	8,338,303	0		8,340,134	348,453
49.	West Virginia WV	L	2,429	1,534,568	0		1,536,997	50,000
50.	Wisconsin WI	L	1,228	6,529,488	0		6,530,716	124,949
51.	Wyoming WY	L	0	2,970	0		2,970	0
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N					0	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	17	0	0		17	
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 47	298,252	482,140,159	0	0	482,438,411	24,257,002
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0		0	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	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	298,252	482,140,159	0	0	482,438,411	24,257,002
96.	Plus Reinsurance Assumed	XXX	46,481	0	0		46,481	
97	Totals (All Business)	XXX	344,733	482,140,159	0	0	482,484,892	24,257,002
98.	Less Reinsurance Ceded	XXX	157,345	1,025,785	0		1,183,130	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	187,388	481,114,374	0	0	481,301,762	24,257,002
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	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	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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 HIdings, 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	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	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	
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	47-4083280				Gallatin Investor Holdings,LLC	TN	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 Praire 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	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-3966673				Main Hospitality Holdings	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	
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				Randloph 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	31-1334221				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	31-1732404				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 Lookout 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	
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] — 7 4 7 8 0 2 0 1 5 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 1 5 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 1 5 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 1 5 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 1 5 4 4 8 0 0 0 0 2

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 1 5 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	12,219	(912)	(974)
2705. Reserve Adjustment	(27,811)	(20,328)	(34,803)
2797. Summary of remaining write-ins for Line 27 from overflow page	(15,592)	(21,240)	(35,777)

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	3,435,664	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	3,708,966	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)	81,227,058	81,500,360
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	81,227,058	81,500,360
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	81,227,058	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	3,806,188	16,000,000
	2.2 Additional investment made after acquisition	8,998,483	12,370,311
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	23	44
5.	Unrealized valuation increase (decrease)	1,058,083	6,426,844
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	10,214,515	11,902,194
8.	Deduct amortization of premium and depreciation	1,907	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)	117,853,474	114,207,118
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	117,853,474	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	636,330,094	781,202,293
3.	Accrual of discount	1,009,820	3,090,053
4.	Unrealized valuation increase (decrease)	26,980,100	29,176,851
5.	Total gain (loss) on disposals	5,061,044	36,324,409
6.	Deduct consideration for bonds and stocks disposed of	299,480,911	817,667,585
7.	Deduct amortization of premium	4,177,658	8,847,383
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	2,942,369	1,449,102
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,445,719,957	3,082,939,837
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,445,719,957	3,082,939,837

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
BONDS								
1. NAIC 1 (a)	1,750,908,798	792,040,109	650,562,890	30,698,437	1,750,908,798	1,923,084,454		1,673,066,536
2. NAIC 2 (a)	737,306,618	681,248,029	574,595,384	(31,042,566)	737,306,618	812,916,697		646,306,429
3. NAIC 3 (a)	136,525,831	8,916,403	27,531,146	19,931,575	136,525,831	137,842,663		142,626,203
4. NAIC 4 (a)	97,438,265	23,205,738	3,998,011	(23,807,316)	97,438,265	92,838,676		87,952,589
5. NAIC 5 (a)	2,600,481	5,044	1,995	2,485,943	2,600,481	5,089,473		2,591,306
6. NAIC 6 (a)	3,484,431	0	0	(19,234)	3,484,431	3,465,197		3,493,865
7. Total Bonds	2,728,264,424	1,505,415,323	1,256,689,426	(1,753,161)	2,728,264,424	2,975,237,160	0	2,556,036,928
PREFERRED STOCK								
8. NAIC 1	7,908,639				7,908,639	7,908,639		2,908,639
9. NAIC 2	2,755,059				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	10,663,698	0	0	0	10,663,698	10,663,698	0	5,663,698
15. Total Bonds and Preferred Stock	2,738,928,122	1,505,415,323	1,256,689,426	(1,753,161)	2,738,928,122	2,985,900,858	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 $ 116,214,123 ; NAIC 2 $ 11,437,312 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	77,558,742	XXX	77,625,345	57,745	26,444

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,375,691	86,723,402
2. Cost of short-term investments acquired	457,675,179	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	425,358,203	1,082,518,308
7. Deduct amortization of premium	133,925	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)	77,558,742	45,375,691
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	77,558,742	45,375,691

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	9,495,012
3.	Unrealized Valuation increase/(decrease)	(323,804)
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)	10,366,102
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	10,366,102

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)				(13,712)
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	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	72,526			
	3.14 Section 1, Column 18, prior year	(108,646)	181,172	181,172	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	72,526			
	3.24 Section 1, Column 19, prior year	(108,646)	181,172	181,172	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(322,243)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(322,243)	(322,243)		
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				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				426,863
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				426,863

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

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	10,366,096	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	426,864	
3.	Total (Line 1 plus Line 2)		10,792,960
4.	Part D, Section 1, Column 5	12,462,975	
5.	Part D, Section 1, Column 6	(1,670,015)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	10,366,096	
8.	Part B, Section 1, Column 13	(6,625)	
9.	Total (Line 7 plus Line 8)		10,359,471
10.	Part D, Section 1, Column 8	12,040,191	
11.	Part D, Section 1, Column 9	(1,680,720)	
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	426,864	
15.	Part D, Section 1, Column 11	426,864	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,699,715	17,389,928
2.	Cost of cash equivalents acquired	2,165,105,700	4,798,727,458
3.	Accrual of discount	26	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		9,842
6.	Deduct consideration received on disposals	2,120,712,751	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)	50,092,690	5,699,715
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	50,092,690	5,699,715

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF JUNE 30, 2015 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009051	Cranberry Township	PA		11/06/2012	10.000	0	66,780	21,000,000
0009054	Eldersburg	MD		12/18/2014	4.900	0	3,236,228	46,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	3,303,008	67,800,000
0899999. Total Mortgages in good standing						0	3,303,008	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	3,303,008	67,800,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,023,873	0	0	0	0	0	0	0	30,573	0	0	0
0009044	Springville	UT		04/05/2006		3,301,590	0	0	0	0	0	0	0	30,280	0	0	0
0009046	Sacramento	CA		02/02/2007		9,379,672	0	0	0	0	0	0	0	72,884	0	0	0
0009047	Ocala	FL		10/19/2007		6,283,948	0	0	0	0	0	0	0	91,671	0	0	0
0009048	Naples	FL		03/04/2010		7,879,774	0	0	0	0	0	0	0	45,659	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,523,819	0	0	0	0	0	0	0	26,410	0	0	0
0009050	Houston	TX		09/28/2011		4,512,617	0	0	0	0	0	0	0	42,586	0	0	0
0009051	Cranberry Township	PA		11/06/2012		2,571,000	0	0	0	0	0	0	0	22,691	0	0	0
0009052	Brentwood	TN		07/17/2014		10,146,799	0	0	0	0	0	0	0	118,144	0	0	0
0009053	Frankfort	KY		12/12/2014		19,600,000	0	0	0	0	0	0	0	173,940	0	0	0
0009054	Eldersburg	MD		12/18/2014		10,277,270	0	0	0	0	0	0	0	651,298	0	0	0
0299999. Mortgages with partial repayments						81,500,362	0	0	0	0	0	0	0	1,306,136	0	0	0
0599999 - Totals						81,500,362	0	0	0	0	0	0	0	1,306,136	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		116,733		2,896,963	2.090
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	116,733	0	2,896,963	XXX
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3		285,954		896,083	1.300
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3		708,750		5,210,823	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		309,315		2,322,449	1.950
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2		2,980,000		18,239,583	1.000
2199999. Joint Venture Interests - Other - Unaffiliated								0	4,284,019	0	26,668,937	XXX
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			TIAA 4.9% Due 9/15/2044 MS15	1	04/13/2015		2,045,771	0	0	0	
2399999. Surplus Debentures, etc - Unaffiliated								2,045,771	0	0	0	XXX
4499999. Total - Unaffiliated								2,045,771	4,400,752	0	29,565,900	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								2,045,771	4,400,752	0	29,565,900	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	04/06/2015	157,475					0		157,475	157,475			0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							157,475	0	0	0	0	0	0	157,475	157,475	0	0	0	0
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	05/15/2015	217,484					0		217,484	217,484			0	169,968
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	04/14/2015	11,321					0		11,321	11,321			0	5,213
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	06/30/2015	248,456					0		248,456	248,456			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	05/21/2015	228,096					0		228,096	228,096			0	25,970
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	05/19/2015	4,023,235					0		4,023,235	4,023,235			0	1,068,762
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	05/06/2015	244,540					0		244,540	244,540			0	176,311
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	04/30/2015	483,473					0		483,473	483,473			0	112,737
2199999. Joint Venture Interests - Other - Unaffiliated							5,456,605	0	0	0	0	0	0	5,456,605	5,456,605	0	0	0	1,558,961
4499999. Total - Unaffiliated							5,614,080	0	0	0	0	0	0	5,614,080	5,614,080	0	0	0	1,558,961
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							5,614,080	0	0	0	0	0	0	5,614,080	5,614,080	0	0	0	1,558,961

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		06/01/2015	Interest Capitalization		1,657	1,657	0	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2015	Interest Capitalization		15,562	15,562	0	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2015	Interest Capitalization		9,808	9,808	0	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		05/01/2015	Interest Capitalization		854	854	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2015	Interest Capitalization		13,138	13,138	0	1
690353-ZZ-3	OPIC 0.110% 09/15/20		05/12/2015	WELLS FARGO		9,700,000	9,700,000	1,696	1
0599999. Subtotal - Bonds - U.S. Governments						9,741,019	9,741,019	1,696	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT 4.750% 12/01/26		04/24/2015	SIEBERT BRANDFORD SHANK & CO		6,334,992	5,550,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,334,992	5,550,000	0	XXX
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		04/08/2015	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 1.450% 08/01/23		05/01/2015	MERRILL LYNCH-NY--FX INC		2,800,000	2,800,000	0	2AM
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/14/2015	BARCLAYS		2,700,000	2,700,000	0	1FE
186371-BP-4	CLEVELAND OHIO ECO & DEV 3.020% 12/01/22		04/01/2015	ESTRADA - HINOJOSA INV		2,425,000	2,425,000	0	1FE
186371-BQ-2	CLEVELAND OHIO ECO & DEV 3.170% 12/01/23		04/01/2015	ESTRADA - HINOJOSA INV		2,495,000	2,495,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2015	Interest Capitalization		52,268	52,268	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2015	Interest Capitalization		57,968	57,968	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2015	Interest Capitalization		18,335	18,335	0	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		05/01/2015	Interest Capitalization		16,314	16,314	0	1
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SF MT 3.050% 12/01/34		06/24/2015	MORGAN STANLEY FIXED INC		3,500,000	3,500,000	0	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		04/21/2015	J P MORGAN SEC FIXED INC		15,000,000	15,000,000	0	1FE
792905-DV-0	ST PAUL MN (HEALTH PARTNERS) 4.089% 07/01/26		05/29/2015	PIPER JAFFRAY		1,500,000	1,500,000	0	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		04/28/2015	CREWS AND ASSOCIATES		960,002	920,000	11,615	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						36,524,887	36,484,885	11,615	XXX
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		04/30/2015	RBC/DAIN		4,289,320	4,000,000	80,000	1FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		06/05/2015	FTN FINANCIAL SECURITIES		2,940,150	3,000,000	6,396	1FE
070101-F@-4	BASIN ELECTRIC PP 3.740% 06/15/27		06/26/2015	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1FE
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		05/20/2015	CREDIT SUISSE FIRST BOSTON		4,135,040	4,000,000	16,070	2FE
080555-AF-2	BELO A H CORP 7.250% 09/15/27		04/02/2015	WELLS FARGO		451,403	417,000	1,932	3FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/12/2015	DEUTSCHE BANK		5,149,843	5,000,000	8,077	1FE
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25		05/12/2015	BANK of AMERICA SEC		4,993,850	5,000,000	0	2FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.708% 01/27/19		06/01/2015	Interest Capitalization		5,044	5,044	0	5*
144141-CX-4	CAROLINA POWER & LIGHT 5.250% 12/15/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS		1,542,270	1,500,000	32,813	1FE
151895-C@-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/22/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
172967-HD-6	CITIGROUP 3.875% 10/25/23		04/09/2015	CITIGROUP GLOBAL MKTS		5,282,300	5,000,000	90,955	1FE
172967-JP-7	CITIGROUP 3.300% 04/27/25		05/26/2015	CITIGROUP GLOBAL MKTS		2,367,295	2,410,000	7,069	1FE
198280-AA-7	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/19/2015	J P MORGAN SEC FIXED INC		4,998,800	5,000,000	0	2FE
20369E-AA-0	COMMUNITY HOSPITALS OF I 4.237% 05/01/25		06/04/2015	WELLS FARGO		2,000,000	2,000,000	0	1FE
209111-EK-5	CONSOLIDATED EDISON OF NY CORP 5.375% 12/15/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS		3,085,440	3,000,000	67,188	1FE
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/11/2015	CITIGROUP GLOBAL MKTS		4,990,200	5,000,000	0	1FE
233851-BW-3	DAIMLER FINANCE NA LLC 3.300% 05/19/25		05/11/2015	CITIGROUP GLOBAL MKTS		4,989,850	5,000,000	0	1FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/10/2015	MORGAN STANLEY FIXED INC		1,043,950	1,000,000	1,711	2FE
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		04/24/2015	CREDIT SUISSE FIRST BOSTON		701,897	700,000	10,648	2FE
369622-SN-6	GEN EL CAPITAL CORP 7.125% 12/29/49		04/10/2015	SUSQUEHANNA		2,382,500	2,000,000	47,500	2FE
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		06/19/2015	GUGGENHEIM CAPITAL MARKETS		611,280	600,000	5,981	2FE
423074-AT-0	HJ HEINZ CO. 5.000% 07/15/35		06/23/2015	BARCLAYS		4,952,450	5,000,000	0	2FE
423074-AX-1	HJ HEINZ CO. 3.950% 07/15/25		06/23/2015	WELLS FARGO		4,024,640	4,030,000	0	2FE
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Various		0	1	0	4FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		04/28/2015	BANK of AMERICA SEC		7,995,086	7,187,603	15,014	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		05/07/2015	Various		14,776,454	14,966,655	31,624	1FE
49326E-EC-3	KEYBANK NA 3.750% 08/13/15		04/21/2015	MARKET AXESS		1,009,410	1,000,000	7,396	2FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		04/24/2015	BARCLAYS		876,151	870,000	8,422	2FE
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		04/21/2015	CITIGROUP GLOBAL MKTS		8,465,000	8,465,000	0	3FE
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	J P MORGAN SEC FIXED INC		14,965,650	15,000,000	0	2FE
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500% 10/17/22		04/21/2015	FTN FINANCIAL SECURITIES		2,737,454	2,749,000	1,336	1FE
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		04/16/2015	HONG KONG SHANGHAI BK		3,251,220	3,000,000	3,229	1FE
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		06/05/2015	MORGAN STANLEY FIXED INC		18,539,208	18,000,000	28,883	1FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/23/2015	Various		0	1	0	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/23/2015	Various		0	1	0	1FM
636180-BM-2	NATIONAL FUEL GAS CO 5.200% 07/15/25		06/22/2015	J P MORGAN SEC FIXED INC		4,984,300	5,000,000	0	2FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/12/2015	GUGGENHEIM CAPITAL MARKETS		733,089	700,000	1,867	2FE
695114-CD-8	PACIFICORP 5.750% 04/01/37		06/23/2015	MORGAN STANLEY FIXED INC		3,619,337	3,075,000	41,747	1FE
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.950% 09/15/15		04/30/2015	PIERPONT SECURITIES		708,015	700,000	3,840	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/13/2015	GOLDMAN SACHS		6,974,800	7,000,000	0	1FE
74986@-AP-6	RREEF AMERICA II PP 2.950% 07/01/22		06/26/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1Z
74986@-AQ-4	RREEF AMERICA II PP 3.210% 07/01/25		06/26/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1Z
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		06/09/2015	J P MORGAN SEC FIXED INC		4,984,850	5,000,000	0	2FE
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		05/11/2015	WELLS FARGO		7,205,738	7,327,000	0	4FE
811065-AG-6	SCRIPPS NETWORKS INTERAC 3.950% 06/15/25		05/18/2015	WELLS FARGO		4,990,500	5,000,000	0	2FE
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/19/2015	MORGAN STANLEY FIXED INC		5,068,360	5,000,000	11,667	1FE
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		04/06/2015	Tax Free Exchange		774,287	750,000	9,625	2FE
90131H-AY-1	21ST CENTURY FOX 7.430% 10/01/26		04/06/2015	Tax Free Exchange		2,000,000	2,000,000	2,064	2FE
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		04/30/2015	Tax Free Exchange		2,155,777	2,000,000	73,000	2FE
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		04/06/2015	Tax Free Exchange		1,990,312	2,000,000	17,425	2FE
90131H-BR-5	21ST CENTURY FOX 7.750% 12/01/45		04/06/2015	Tax Free Exchange		8,858,910	8,545,000	229,944	2FE
92343V-CU-6	VERIZON COMMUNICATIONS 4.272% 01/15/36		04/23/2015	J P MORGAN SEC FIXED INC		9,933,400	10,000,000	53,400	2FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/02/2015	BANK of AMERICA SEC		11,999,014	12,000,000	0	1FE
94989M-AF-6	WELLS FARGO COMM2015NXS2ORTGAG SER|CL 3.461% 07/15/58		06/30/2015	WELLS FARGO		20,599,720	20,000,000	24,996	1FE
976656-CB-2	WISC ELEC POWER 6.250% 12/01/15		05/12/2015	GUGGENHEIM CAPITAL MARKETS		1,546,740	1,500,000	42,708	1FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	05/29/2015	Various		7,483,075	7,410,000	15,388	1FE
146900-AQ-8	CASCADES INC 5.750% 07/15/23	A	05/11/2015	WELLS FARGO		16,000,000	16,000,000	0	3FE
G54061-AC-3	LCM 5X B 0.662% 03/21/19	F	06/05/2015	MIZUHO SECURITIES USA INC		3,455,156	3,500,000	4,951	1FE
82620K-AE-3	SIEGR 3.250% 05/27/25	F	05/18/2015	DEUTSCHE BANK		4,987,300	5,000,000	0	1FE
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP 6.050% 12/15/23	R	05/07/2015	PRIVATE PLACEMENT		11,738,100	10,000,000	250,403	2
N7338@-AC-5	RED ELECTRICA PP 5.310% 10/19/25	R	04/17/2015	PRIVATE PLACEMENT		5,734,950	5,000,000	6,638	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						311,078,885	304,407,305	1,261,907	XXX
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		04/01/2015	BARCLAYS		1,821,125	1,700,000	29,750	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,821,125	1,700,000	29,750	XXX
8399997. Total - Bonds - Part 3						365,500,908	357,883,209	1,304,968	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						365,500,908	357,883,209	1,304,968	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
478160-10-4	JOHNSON & JOHNSON		06/08/2015	BANK OF NEW YORK	100,000.000	9,824,390		0	L
87422J-10-5	TALEN ENERGY CORP- W/I COMMON		06/02/2015	Spin Off	5,405.420	93,783		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,918,173	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						9,918,173	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,918,173	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						9,918,173	XXX	0	XXX
9999999 - Totals						375,419,081	XXX	1,304,968	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.660% 12/27/61		05/01/2015	Paydown		9,198	9,198	9,978	9,608	0	(411)	0	(411)	0	9,198	0	0	0	121	12/27/2061	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2015	Paydown		36,876	36,876	39,753	38,204	0	(1,337)	0	(1,337)	0	36,876	0	0	0	443	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		04/01/2015	Paydown		13,059	13,059	13,995	13,506	0	(447)	0	(447)	0	13,059	0	0	0	151	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2015	Paydown		107,549	107,549	107,684	107,661	0	(112)	0	(112)	0	107,549	0	0	0	1,183	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2015	Paydown		43,502	43,502	46,909	45,137	0	(1,635)	0	(1,635)	0	43,502	0	0	0	623	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2015	Paydown		13,540	13,540	14,600	14,017	0	(484)	0	(484)	0	13,540	0	0	0	114	10/26/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2015	Paydown		13,802	13,802	14,117	13,951	0	(150)	0	(150)	0	13,802	0	0	0	207	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.609% 02/16/44		06/01/2015	Paydown		117,010	117,010	112,920	113,143	0	3,867	0	3,867	0	117,010	0	0	0	2,230	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.776% 11/16/42		06/01/2015	Paydown		3,215	3,215	3,087	3,177	0	38	0	38	0	3,215	0	0	0	78	11/16/2042	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2015	Paydown		165,890	165,890	191,708	184,063	0	(18,173)	0	(18,173)	0	165,890	0	0	0	3,688	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2015	Paydown		384,162	384,162	428,415	416,709	0	(32,547)	0	(32,547)	0	384,162	0	0	0	6,854	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2015	Paydown		13,565	13,565	14,148	13,952	0	(387)	0	(387)	0	13,565	0	0	0	254	08/20/2026	1
38378K-U2-3	GNR 2013-121 IO 0.648% 10/16/44		06/18/2015	Capital Distribution		59,718	0	59,718	59,718	0	0	0	0	0	59,718	0	0	0	0	10/16/2044	1
0599999. Subtotal - Bonds - U.S. Governments						981,086	921,368	1,057,032	1,032,846	0	(51,778)	0	(51,778)	0	981,086	0	0	0	15,946	XXX	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	06/09/2015	Maturity		3,500,000	3,500,000	3,531,185	0	0	(31,185)	0	(31,185)	0	3,500,000	0	0	0	49,875	06/09/2015	1FE
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	05/07/2015	CIBC WORLD MARKET		5,217,100	5,000,000	4,985,150	4,992,305	0	777	0	777	0	4,993,082	0	224,018	224,018	56,146	06/15/2018	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	04/29/2015	HONG KONG SHANGHAI BK		2,203,080	2,000,000	2,215,300	2,176,087	0	(7,240)	0	(7,240)	0	2,168,848	0	34,232	34,232	33,785	06/15/2022	1FE
1099999. Subtotal - Bonds - All Other Governments						10,920,180	10,500,000	10,731,635	7,168,392	0	(37,648)	0	(37,648)	0	10,661,930	0	258,250	258,250	139,806	XXX	XXX
13063A-5C-4	CALIFORNIA ST 5.450% 04/01/15		04/01/2015	Maturity		5,000,000	5,000,000	5,074,320	5,003,563	0	(3,563)	0	(3,563)	0	5,000,000	0	0	0	136,250	04/01/2015	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	5,074,320	5,003,563	0	(3,563)	0	(3,563)	0	5,000,000	0	0	0	136,250	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2015	Redemption 100.0000		124,404	124,404	124,404	124,404	0	0	0	0	0	124,404	0	0	0	1,519	02/01/2042	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2015	Redemption 100.0000		1,800,000	1,800,000	1,800,000	720,000	0	0	0	0	0	1,800,000	0	0	0	1,620	11/15/2038	1FE
167486-FA-2	CHICAGO ILL 6.050% 01/01/29		05/26/2015	BANK of AMERICA SEC		5,745,000	6,000,000	5,992,740	5,995,296	0	(156)	0	(156)	0	5,995,139	0	(250,139)	(250,139)	330,733	01/01/2029	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2015	Paydown		30,849	30,849	31,041	31,010	0	(161)	0	(161)	0	30,849	0	0	0	257	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2015	Paydown		83,684	83,684	86,965	86,745	0	(3,062)	0	(3,062)	0	83,684	0	0	0	1,043	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2015	Paydown		66,244	66,244	67,527	67,268	0	(1,025)	0	(1,025)	0	66,244	0	0	0	1,220	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2015	Paydown		36,475	36,475	37,293	37,130	0	(654)	0	(654)	0	36,475	0	0	0	693	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2015	Paydown		18,426	18,426	19,589	19,440	0	(1,014)	0	(1,014)	0	18,426	0	0	0	348	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2015	Paydown		21,472	21,472	22,827	22,656	0	(1,184)	0	(1,184)	0	21,472	0	0	0	376	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2015	Paydown		38,541	38,541	37,289	37,468	0	1,074	0	1,074	0	38,541	0	0	0	474	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2015	Paydown		2,808	2,808	2,920	2,806	0	2	0	2	0	2,808	0	0	0	116	08/15/2021	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2015	Paydown		40	40	42	41	0	(1)	0	(1)	0	40	0	0	0	2	03/01/2021	1
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		06/01/2015	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/01/2018	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2015	Paydown		37	37	39	38	0	(1)	0	(1)	0	37	0	0	0	1	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2015	Paydown		108,305	108,305	106,951	107,065	0	1,239	0	1,239	0	108,305	0	0	0	1,143	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2015	Paydown		20,563	20,563	20,918	20,892	0	(329)	0	(329)	0	20,563	0	0	0	557	10/01/2035	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2015	Paydown		243,246	243,246	245,655	244,164	0	(918)	0	(918)	0	243,246	0	0	0	3,221	02/25/2018	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		05/01/2015	Capital Distribution		12,459	0	12,459	12,459	0	0	0	0	0	12,459	0	0	0	0	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.882% 09/25/18		06/01/2015	Paydown		0	0	8,813	5,127	0	(5,127)	0	(5,127)	0	0	0	0	0	701	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.681% 01/25/47		06/01/2015	Paydown		0	0	4,206	2,501	0	(2,501)	0	(2,501)	0	0	0	0	0	325	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2015	Paydown		100,090	100,090	108,769	107,179	0	(7,089)	0	(7,089)	0	100,090	0	0	0	1,567	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.580% 01/25/22		06/01/2015	Paydown		0	0	12,667	9,359	0	(9,359)	0	(9,359)	0	0	0	0	0	759	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.420% 07/25/22		06/01/2015	Paydown		0	0	10,341	8,154	0	(8,154)	0	(8,154)	0	0	0	0	0	590	07/25/2022	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		06/01/2015	Paydown		181,981	181,981	170,069	0	0	11,913	0	11,913	0	181,981	0	0	0	911	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2015	Paydown		155,793	155,793	145,118	146,630	0	9,163	0	9,163	0	155,793	0	0	0	962	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2015	Paydown		1,430	1,430	1,419	1,419	0	11	0	11	0	1,430	0	0	0	21	05/15/2044	1
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		06/01/2015	Paydown		1,293	1,293	1,281	1,187	0	106	0	106	0	1,293	0	0	0	12	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2015	Paydown		249,900	249,900	242,675	243,447	0	6,453	0	6,453	0	249,900	0	0	0	2,949	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2015	Paydown		216,896	216,896	222,759	222,548	0	(5,652)	0	(5,652)	0	216,896	0	0	0	3,105	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2015	Paydown		55,302	55,302	58,067	58,023	0	(2,721)	0	(2,721)	0	55,302	0	0	0	898	09/01/2043	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2015	Paydown		14,049	14,049	13,491	13,558	0	491	0	491	0	14,049	0	0	0	163	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2015	Paydown		132,468	132,468	141,658	141,166	0	(8,698)	0	(8,698)	0	132,468	0	0	0	2,064	01/01/2033	1
3138W5-M8-8	FN AR7582 3.500% 03/01/33		06/01/2015	Paydown		105,401	105,401	112,713	112,326	0	(6,925)	0	(6,925)	0	105,401	0	0	0	1,534	03/01/2033	1

STATEMENT AS OF JUNE 30, 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2015	Paydown		2,250,602	2,250,602	2,250,866	2,250,787	0	(185)	0	(185)	0	2,250,602	0	0	0	30,881	05/01/2044	1
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		06/01/2015	Paydown		1,037	1,037	1,037	1,037	0	0	0	0	0	1,037	0	0	0	28	07/01/2032	1
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		04/01/2015	Paydown		6,102	6,102	6,160	6,153	0	(51)	0	(51)	0	6,102	0	0	0	132	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2015	Paydown		100,923	100,923	96,667	98,965	0	1,958	0	1,958	0	100,923	0	0	0	2,338	03/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2015	Paydown		71,841	71,841	69,405	70,488	0	1,353	0	1,353	0	71,841	0	0	0	1,501	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2015	Paydown		141,990	141,990	152,739	147,428	0	(5,438)	0	(5,438)	0	141,990	0	0	0	3,441	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2015	Paydown		58,148	58,148	63,200	60,726	0	(2,577)	0	(2,577)	0	58,148	0	0	0	1,672	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2015	Paydown		902,853	902,853	876,355	891,138	0	11,714	0	11,714	0	902,853	0	0	0	20,605	04/15/2033	1
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		06/01/2015	Paydown		69,418	69,418	72,672	69,942	0	(525)	0	(525)	0	69,418	0	0	0	1,461	03/15/2025	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2015	Paydown		152,102	152,102	168,358	160,296	0	(8,193)	0	(8,193)	0	152,102	0	0	0	3,124	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2015	Paydown		29,452	29,452	28,172	28,852	0	599	0	599	0	29,452	0	0	0	487	11/25/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2015	Paydown		43,133	43,133	45,384	44,172	0	(1,040)	0	(1,040)	0	43,133	0	0	0	863	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2015	Paydown		68,030	68,030	65,096	66,723	0	1,307	0	1,307	0	68,030	0	0	0	1,134	02/25/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2015	Paydown		71,102	71,102	67,458	69,507	0	1,595	0	1,595	0	71,102	0	0	0	1,184	02/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2015	Paydown		1,273	1,273	1,260	1,261	0	12	0	12	0	1,273	0	0	0	29	08/01/2033	1
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		06/01/2015	Paydown		258,091	258,091	261,325	261,196	0	(3,105)	0	(3,105)	0	258,091	0	0	0	5,875	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2015	Paydown		22,514	22,514	23,499	23,289	0	(775)	0	(775)	0	22,514	0	0	0	470	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2015	Paydown		266,354	266,354	261,152	261,846	0	4,509	0	4,509	0	266,354	0	0	0	3,272	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2015	Paydown		137,939	137,939	137,680	137,679	0	260	0	260	0	137,939	0	0	0	1,527	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2015	Paydown		50,712	50,712	50,664	50,662	0	49	0	49	0	50,712	0	0	0	590	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2015	Paydown		133,266	133,266	134,391	134,122	0	(856)	0	(856)	0	133,266	0	0	0	2,242	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2015	Paydown		79,442	79,442	81,725	81,264	0	(1,823)	0	(1,823)	0	79,442	0	0	0	1,413	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2015	Paydown		238,263	238,263	247,868	247,105	0	(8,842)	0	(8,842)	0	238,263	0	0	0	4,337	01/01/2031	1
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/09/2015	J P MORGAN SEC FIXED INC		2,854,004	2,862,502	2,940,662	2,937,337	0	501	0	501	0	2,937,837	0	(83,833)	(83,833)	45,323	07/01/2042	1
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/01/2015	Paydown		97,422	97,422	100,082	99,969	0	(2,547)	0	(2,547)	0	97,422	0	0	0	1,204	07/01/2042	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2015	Paydown		30,625	30,625	31,487	31,459	0	(833)	0	(833)	0	30,625	0	0	0	452	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2015	Paydown		61,894	61,894	65,356	64,329	0	(2,435)	0	(2,435)	0	61,894	0	0	0	1,378	09/25/2021	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2015	Paydown		139,623	139,623	141,871	141,469	0	(1,846)	0	(1,846)	0	139,623	0	0	0	2,117	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2015	Paydown		87,746	87,746	89,254	88,983	0	(1,237)	0	(1,237)	0	87,746	0	0	0	1,146	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2015	Redemption 100.0000		47,285	47,285	47,285	47,285	0	0	0	0	0	47,285	0	0	0	11,335	07/01/2041	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		06/01/2015	Redemption 100.0000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	1,995	04/01/2031	2AM
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/01/2015	Redemption 100.0000		124,237	124,237	124,237	124,237	0	0	0	0	0	124,237	0	0	0	1,345	10/01/2034	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/01/2015	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	408	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/01/2015	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,123	12/01/2021	1FE
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		06/01/2015	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	8,700	06/01/2017	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/01/2015	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,935	06/01/2024	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,938	09/01/2019	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2015	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	900	09/01/2025	1FE
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		06/26/2015	Redemption 100.0000		237,799	237,799	237,799	0	0	0	0	0	0	237,799	0	0	0	571	03/01/2036	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		04/01/2015	Redemption 100.0000		3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	0	0	3,414	06/01/2044	2AM
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2015	Redemption 100.0000		147,611	147,611	147,611	147,611	0	0	0	0	0	147,611	0	0	0	1,704	04/25/2042	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		06/25/2015	Redemption 100.0000		38,668	38,668	38,668	38,668	0	0	0	0	0	38,668	0	0	0	696	10/25/2043	1FE

STATEMENT AS OF JUNE 30, 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		06/25/2015	Redemption 100.0000		78,317	78,317	78,317	78,317	0	0	0	0	0	78,317	0	0	0	1,176	10/25/2037	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2015	Redemption 100.0000		22,917	22,917	22,917	22,917	0	0	0	0	0	22,917	0	0	0	313	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						24,849,895	25,100,934	25,251,388	18,248,729	0	(52,730)	0	(52,730)	0	25,183,867	0	(333,972)	(333,972)	541,663	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2015	Paydown		22,584	22,584	19,479	19,829	0	2,754	0	2,754	0	22,584	0	0	0	490	05/25/2033	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2015	Paydown		443,277	443,277	446,152	446,132	0	(2,854)	0	(2,854)	0	443,277	0	0	0	6,104	10/01/2044	1FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2015	Paydown		316,007	316,007	320,155	0	0	(4,148)	0	(4,148)	0	316,007	0	0	0	1,571	03/25/2045	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2015	Redemption 100.0000		971,467	971,467	912,470	876,090	0	95,377	0	95,377	0	971,467	0	0	0	22,300	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2015	Paydown		45,200	57,986	52,688	51,620	0	(6,420)	0	(6,420)	0	45,200	0	0	0	1,752	09/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2015	Paydown		30,315	30,315	30,225	30,160	0	155	0	155	0	30,315	0	0	0	596	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	323	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		06/01/2015	Paydown		14,958	14,958	14,957	0	0	1	0	1	0	14,958	0	0	0	101	04/17/2045	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 2.049% 03/25/37		06/01/2015	Paydown		9,534	9,534	8,003	8,630	0	904	0	904	0	9,534	0	0	0	275	03/25/2037	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2015	Paydown		88,033	88,033	83,108	85,000	0	3,033	0	3,033	0	88,033	0	0	0	2,187	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2015	Paydown		29,112	29,112	28,872	28,947	0	165	0	165	0	29,112	0	0	0	624	11/25/2035	1FM
05947U-4D-7	BACM 2005-6 A4 5.158% 09/10/47		06/01/2015	Paydown		267,359	267,359	285,113	269,643	0	(2,284)	0	(2,284)	0	267,359	0	0	0	6,257	09/10/2047	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2015	Paydown		69,344	80,131	73,953	74,943	0	(5,600)	0	(5,600)	0	69,344	0	0	0	2,276	03/25/2035	4FM
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		06/01/2015	Paydown		46,864	46,864	38,018	40,562	0	6,302	0	6,302	0	46,864	0	0	0	990	07/25/2034	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2015	Paydown		25,981	27,442	27,151	26,530	0	(549)	0	(549)	0	25,981	0	0	0	802	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2015	Paydown		11,238	17,548	16,021	16,602	0	(5,364)	0	(5,364)	0	11,238	0	0	0	536	01/25/2037	4FM
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		06/30/2015	BANK of AMERICA SEC		998,230	1,000,000	999,270	999,291	0	31	0	31	0	999,322	0	(1,092)	(1,092)	36,167	08/26/2024	2FE
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		06/01/2015	Paydown		14,361	14,361	16,000	15,010	0	(650)	0	(650)	0	14,361	0	0	0	368	01/12/2045	1FM
079860-AA-0	BELLSOUTH CORP 4.182% 04/26/16		04/26/2015	Maturity		2,900,000	2,900,000	2,919,807	0	0	(19,807)	0	(19,807)	0	2,900,000	0	0	0	122,962	04/26/2016	2FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		06/01/2015	Redemption 0.0000		0	119,614	0	0	0	0	0	0	0	0	0	0	0	3,916	04/15/2028	6FE
09951#-AE-6	BORAL USA PP 5.420% 05/09/15		05/09/2015	Maturity		1,000,000	1,000,000	1,040,240	1,003,444	0	(3,444)	0	(3,444)	0	1,000,000	0	0	0	27,100	05/09/2015	2
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2015	Redemption 100.0000		620,981	620,981	620,981	620,981	0	0	0	0	0	620,981	0	0	0	278,408	06/01/2034	2AM
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/18/2015	Call 103.5000		240,120	232,000	230,251	230,998	0	83	0	83	0	231,081	0	9,039	9,039	13,669	01/15/2019	3FE
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		06/01/2015	Paydown		14,151	14,151	14,363	14,196	0	(46)	0	(46)	0	14,151	0	0	0	222	04/15/2044	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2015	Paydown		26,274	89,437	42,557	32,634	0	(6,360)	0	(6,360)	0	26,274	0	0	0	2,733	02/25/2037	1FM
126171-AF-4	COMM 2005-C6 A5A 5.116% 06/10/44		06/01/2015	Paydown		1,683,035	1,683,035	1,691,056	1,681,637	0	1,399	0	1,399	0	1,683,035	0	0	0	40,499	06/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2015	Paydown		16,241	16,241	10,983	10,191	0	6,050	0	6,050	0	16,241	0	0	0	319	11/25/2036	2FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.708% 01/27/19		05/01/2015	Paydown		1,995	1,995	1,972	1,986	0	10	0	10	0	1,995	0	0	0	6	01/27/2019	5*
126408-GN-7	CSX CORP 6.250% 04/01/15		04/01/2015	Maturity		658,000	658,000	657,625	657,984	0	16	0	16	0	658,000	0	0	0	20,563	04/01/2015	2FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2015	Paydown		90,667	90,667	90,462	0	0	205	0	205	0	90,667	0	0	0	684	08/25/2043	1FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2015	Paydown		345,563	345,563	345,914	0	0	(351)	0	(351)	0	345,563	0	0	0	3,355	12/25/2044	1FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/10/2015	Redemption 100.0000		34,467	34,467	34,467	34,467	0	0	0	0	0	34,467	0	0	0	676	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2015	Paydown		40,579	45,983	42,923	42,516	0	(1,938)	0	(1,938)	0	40,579	0	0	0	1,263	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2015	Paydown		89,280	89,280	86,525	87,780	0	1,500	0	1,500	0	89,280	0	0	0	1,898	05/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2015	Paydown		63,366	63,366	59,388	58,734	0	4,632	0	4,632	0	63,366	0	0	0	1,710	08/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2015	Paydown		133,426	133,426	123,419	128,123	0	5,303	0	5,303	0	133,426	0	0	0	3,123	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2015	Paydown		47,446	53,645	50,238	49,716	0	(2,270)	0	(2,270)	0	47,446	0	0	0	1,495	10/25/2035	3FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		06/01/2015	Paydown		57,475	57,475	43,940	48,345	0	9,130	0	9,130	0	57,475	0	0	0	1,365	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2015	Paydown		24,499	24,499	16,959	16,175	0	8,324	0	8,324	0	24,499	0	0	0	565	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2015	Paydown		32,031	32,031	29,789	30,939	0	1,092	0	1,092	0	32,031	0	0	0	728	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2015	Paydown		35,592	38,073	35,772	35,531	0	61	0	61	0	35,592	0	0	0	887	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2015	Paydown		13,768	13,768	8,515	4,733	0	9,035	0	9,035	0	13,768	0	0	0	371	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2015	Paydown		8,269	8,269	6,165	5,209	0	3,060	0	3,060	0	8,269	0	0	0	218	05/25/2037	1FM
13213P-AA-8	Cambrian VRDN 0.140% 02/01/31		06/01/2015	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	389	02/01/2031	1FE
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		04/28/2015	TENDER OFFER		1,473,997	1,409,000	1,466,403	1,440,841	0	(3,310)	0	(3,310)	0	1,437,531	0	36,466	36,466	65,152	10/15/2018	4FE

STATEMENT AS OF JUNE 30, 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)
15132E-LC-0	CDMC 2005-1 A5 5.322% 02/18/35		06/01/2015	Paydown		28,230	28,230	28,213	27,930	0	301	0	301	0	28,230	0	0	0	625	02/18/2035	1FM
15189T-AG-2	CENTERPOINT ENERGY 6.850% 06/01/15		06/01/2015	Maturity		3,644,000	3,644,000	3,869,309	3,659,478	0	(15,478)	0	(15,478)	0	3,644,000	0	0	0	124,807	06/01/2015	2FE
172967-GL-9	CITIGROUP 3.375% 03/01/23		05/26/2015	CITIGROUP GLOBAL MKTS		2,027,520	2,000,000	1,995,260	1,996,040	0	174	0	174	0	1,996,214	0	31,306	31,306	50,250	03/01/2023	1FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2015	Paydown		6	186,433	98,688	54,365	46,624	(100,982)	0	(54,358)	0	6	0	0	0	2,176	11/25/2036	2FM
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		06/01/2015	Paydown		35,504	35,504	37,490	36,168	0	(664)	0	(664)	0	35,504	0	0	0	975	07/16/2034	1FM
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		06/01/2015	Paydown		39,782	39,782	37,857	39,308	0	474	0	474	0	39,782	0	0	0	824	12/10/2046	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		04/01/2015	Various		33	33	33	0	0	26	0	26	0	33	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		06/01/2015	Paydown		141	141	139	32	0	108	0	108	0	141	0	0	0	5	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2015	Paydown		17,337	17,337	16,684	16,834	0	503	0	503	0	17,337	0	0	0	413	06/25/2033	1FM
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		06/01/2015	Paydown		111,487	111,487	112,393	111,430	0	57	0	57	0	111,487	0	0	0	2,589	12/15/2040	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2015	Redemption 100.0000		13,434	13,434	13,434	0	0	0	0	0	0	13,434	0	0	0	97	05/15/2034	1FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2015	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	129	02/20/2045	2AM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		06/01/2015	Paydown		164,363	164,363	166,000	165,304	0	(941)	0	(941)	0	164,363	0	0	0	2,417	01/10/2021	1FM
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		06/22/2015	MORGAN STANLEY FIXED INC		5,162,500	5,000,000	5,407,150	5,361,869	0	(30,699)	0	(30,699)	0	5,331,170	0	(168,670)	(168,670)	208,056	03/15/2020	3FE
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		06/01/2015	Paydown		55,389	55,389	52,490	54,734	0	655	0	655	0	55,389	0	0	0	1,171	06/25/2035	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2015	Paydown		14,373	17,385	15,840	15,837	0	(1,464)	0	(1,464)	0	14,373	0	0	0	485	09/25/2035	3FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		05/01/2015	Paydown		22,154	22,154	19,108	17,728	0	4,426	0	4,426	0	22,154	0	0	0	537	07/25/2036	1FM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/15/2015	Paydown		27,824	27,824	27,824	27,824	0	0	0	0	0	27,824	0	0	0	539	06/15/2045	1FE
26884A-AH-6	ERP OPERATING 6.584% 04/13/15		04/13/2015	Maturity		500,000	500,000	513,675	500,632	0	(632)	0	(632)	0	500,000	0	0	0	16,460	04/13/2015	2FE
29379V-AR-4	ENTERPRISE PRODUCTS 3.700% 06/01/15		06/01/2015	Maturity		700,000	700,000	701,897	0	0	(1,897)	0	(1,897)	0	700,000	0	0	0	12,950	06/01/2015	2FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2015	Paydown		58,128	58,128	51,952	52,151	0	5,977	0	5,977	0	58,128	0	0	0	566	03/25/2043	1FM
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	06/01/2015	Maturity		600,000	600,000	624,048	611,156	0	(11,156)	0	(11,156)	0	600,000	0	0	0	16,125	06/01/2015	2FE
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		05/13/2015	BANK of AMERICA SEC		2,937,480	3,000,000	2,995,350	0	0	161	0	161	0	2,995,511	0	(58,031)	(58,031)	34,400	02/01/2025	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/10/2015	Paydown		124,385	136,836	120,923	120,247	0	5,185	1,047	4,138	0	124,385	0	0	0	3,629	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/10/2015	Paydown		61,280	61,280	57,573	57,432	0	4,251	404	3,847	0	61,280	0	0	0	1,413	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2015	Paydown		77,501	81,324	62,692	70,309	0	7,192	0	7,192	0	77,501	0	0	0	2,198	09/25/2035	1FM
36155W-AF-3	GCI INC 8.625% 11/15/19		04/01/2015	TENDER OFFER		1,018,112	972,000	1,054,620	1,012,167	0	(3,435)	0	(3,435)	0	1,008,732	0	9,380	9,380	31,671	11/15/2019	4FE
361849-CB-6	GMACC 1997-C1 X 1.686% 07/15/27		06/01/2015	Paydown		0	0	971	945	0	(945)	0	(945)	0	0	0	0	0	262	07/15/2027	5FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2015	Paydown		56,592	86,855	31,357	30,060	0	26,533	0	26,533	0	56,592	0	0	0	2,345	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2015	Paydown		48,278	48,278	45,992	46,896	0	1,382	0	1,382	0	48,278	0	0	0	1,152	05/25/2037	1FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2015	Paydown		45,968	45,968	37,578	42,869	0	3,099	0	3,099	0	45,968	0	0	0	891	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 0.537% 01/25/45		06/25/2015	Paydown		55,938	55,938	49,086	51,805	0	4,133	0	4,133	0	55,938	0	0	0	123	01/25/2045	1FM
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		06/01/2015	Paydown		34,172	34,172	34,513	34,232	0	(60)	0	(60)	0	34,172	0	0	0	591	03/10/2044	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2015	Paydown		324,444	324,444	334,171	328,576	0	(4,132)	0	(4,132)	0	324,444	0	0	0	5,492	08/10/2043	1FM
364725-BC-4	GANNETT CO 5.500% 09/15/24		04/02/2015	WELLS FARGO		436,808	417,000	434,723	0	0	(188)	0	(188)	0	434,534	0	2,273	2,273	13,379	09/15/2024	3FE
36828Q-QE-9	GECMC 2005-C4 A4 5.483% 11/10/45		06/01/2015	Paydown		5,872	5,872	6,056	5,893	0	(21)	0	(21)	0	5,872	0	0	0	158	11/10/2045	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2015	Redemption 100.0000		27,959	27,959	27,959	27,959	0	0	0	0	0	27,959	0	0	0	680	01/15/2026	2
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		05/21/2015	TENDER OFFER		400,896	384,000	384,710	384,371	0	(70)	0	(70)	0	384,302	0	16,594	16,594	13,104	12/15/2018	4FE
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/30/2015	Maturity		4,300,000	4,300,000	4,488,882	4,394,054	0	(94,054)	0	(94,054)	0	4,300,000	0	0	0	107,500	06/30/2015	1FE
42217K-AM-8	HEALTH CARE REIT 5.875% 05/15/15		05/15/2015	Maturity		1,000,000	1,000,000	997,110	999,863	0	137	0	137	0	1,000,000	0	0	0	29,375	05/15/2015	2FE
42225B-AA-4	HEALTHCARE REALTY TRUST 6.500% 01/17/17		05/18/2015	Call 100.0000		2,000,000	2,000,000	1,996,490	1,998,924	0	190	0	190	0	1,999,114	0	886	886	286,479	01/17/2017	2FE
431318-AJ-3	HILCORP ENERGY 8.000% 02/15/20		06/19/2015	Call 104.0000		2,293,200	2,205,000	2,155,621	2,174,840	0	2,258	0	2,258	0	2,177,098	0	116,102	116,102	148,960	02/15/2020	3FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2015	Paydown		54,048	54,048	8,767	2,674	0	51,375	0	51,375	0	54,048	0	0	0	551	05/25/2036	1FM
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		06/12/2015	Call 103.0000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	320	06/15/2019	4FE
45138L-AU-7	IDAHO POWER CORP 6.025% 07/15/18		04/23/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	195,456	07/15/2018	1FE
45660L-6K-0	RAST 2006-A1 1A3 6.000% 04/25/36		06/23/2015	Various		625,153	1	0	0	0	0	0	0	0	0	0	625,153	625,153	0	04/25/2036	4FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2015	Paydown		41,475	41,475	41,473	41,395	0	80	0	80	0	41,475	0	0	0	986	01/25/2036	1FM
46412Q-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		06/01/2015	Paydown		155,072	155,072	154,761	151,757	0	3,315	0	3,315	0	155,072	0	0	0	4,057	02/25/2036	4FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2015	Paydown		67,174	67,174	65,605	63,630	0	3,544	0	3,544	0	67,174	0	0	0	1,741	02/25/2036	4FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2015	Paydown		96,216	96,216	107,026	0	0	(10,809)	0	(10,809)	0	96,216	0	0	0	573	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2015	Paydown		135,884	135,884	139,961	139,906	0	(4,022)	0	(4,022)	0	135,884	0	0	0	2,082	10/15/2059	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2015	Paydown		76,010	76,010	75,968	75,969	0	41	0	41	0	76,010	0	0	0	1,278	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2015	Paydown		31,851	31,851	31,830	31,830	0	21	0	21	0	31,851	0	0	0	439	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2015	Paydown		112,037	112,037	111,987	111,987	0	50	0	50	0	112,037	0	0	0	1,769	06/15/2077	1FE

STATEMENT AS OF JUNE 30, 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2015	Paydown		116,633	116,633	116,057	0	0	577	0	577	0	116,633	0	0	0	496	09/15/2072	1FE
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		06/01/2015	Paydown		747,697	747,697	745,710	746,198	0	1,499	0	1,499	0	747,697	0	0	0	15,586	10/15/2042	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2015	Paydown		55,851	55,851	36,946	35,102	0	20,749	0	20,749	0	55,851	0	0	0	860	07/25/2036	1FM
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		06/01/2015	Paydown		26,174	26,174	26,435	26,224	0	(50)	0	(50)	0	26,174	0	0	0	365	07/15/2046	1FM
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2015	Paydown		66,967	94,370	80,393	79,770	0	(12,804)	0	(12,804)	0	66,967	0	0	0	2,896	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2015	Paydown		13,837	16,908	13,860	14,121	0	(284)	0	(284)	0	13,837	0	0	0	493	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 5.212% 06/25/36		06/01/2015	Paydown		43,586	47,177	44,436	43,467	0	120	0	120	0	43,586	0	0	0	1,173	06/25/2036	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2015	Paydown		3	16,480	12,948	13,440	0	(13,437)	0	(13,437)	0	3	0	0	0	441	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.604% 05/25/37		05/01/2015	Paydown		0	10,355	7,279	7,541	0	(7,541)	0	(7,541)	0	0	0	0	0	285	05/25/2037	4FM
52524P-AL-6	LXS 2007-6 3A5 5.361% 05/25/37		06/01/2015	Paydown		132,830	141,881	111,221	117,410	0	15,420	0	15,420	0	132,830	0	0	0	3,378	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 6.032% 06/25/34		06/01/2015	Paydown		57,311	57,311	52,753	53,179	0	4,133	0	4,133	0	57,311	0	0	0	1,343	06/25/2034	4FM
59022H-JL-7	MLMT 2005-CIP1 A4 5.047% 07/12/38		06/01/2015	Paydown		731,753	731,753	762,280	734,144	0	(2,391)	0	(2,391)	0	731,753	0	0	0	14,494	07/12/2038	1FM
59022H-MU-3	MLMT 2005-CKI1 A6 5.460% 11/12/37		06/01/2015	Paydown		630,853	630,853	634,524	630,784	0	69	0	69	0	630,853	0	0	0	15,645	11/12/2037	1FM
59157B-AH-5	METLIFE INSTITUTIONAL FD 1.625% 04/02/15		04/02/2015	Maturity		1,200,000	1,200,000	1,208,928	1,204,001	0	(4,001)	0	(4,001)	0	1,200,000	0	0	0	9,750	04/02/2015	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2015	Redemption 100.0000		54,406	54,406	54,406	54,406	0	0	0	0	0	54,406	0	0	0	1,450	06/30/2027	2FE
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		06/01/2015	Paydown		624,456	624,456	630,701	625,031	0	(575)	0	(575)	0	624,456	0	0	0	12,759	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/23/2015	Various		463,816	1	0	0	0	0	0	0	0	0	0	463,816	463,816	0	10/25/2036	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	06/01/2015	Paydown		32,659	32,659	22,119	21,193	0	11,466	0	11,466	0	32,659	0	0	0	407	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/23/2015	Various		695,724	1	0	0	0	0	0	0	0	0	0	695,724	695,724	0	01/25/2047	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2015	Paydown		44,755	44,755	35,721	34,470	0	10,285	0	10,285	0	44,755	0	0	0	669	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2015	Paydown		31,652	31,652	30,860	30,866	0	786	0	786	0	31,652	0	0	0	403	07/25/2043	1FM
652478-AQ-1	NEWS AMER HLDGS INC 8.250% 08/10/18		04/06/2015	Tax Free Exchange		774,287	750,000	838,125	775,975	0	(1,688)	0	(1,688)	0	774,287	0	0	0	40,563	08/10/2018	2FE
652478-BA-5	NEWS AMER HLDGS INC 7.750% 12/01/45		04/06/2015	Tax Free Exchange		8,858,910	8,545,000	8,887,163	8,859,693	0	(783)	0	(783)	0	8,858,910	0	0	0	229,944	12/01/2045	2FE
652478-BC-1	NEWS AMER HLDGS INC 7.430% 10/01/26		04/06/2015	Tax Free Exchange		2,000,000	2,000,000	1,918,840	2,000,000	0	0	0	0	0	2,000,000	0	0	0	76,364	10/01/2026	2FE
652482-AJ-9	NEWS AMERICA INC 7.300% 04/30/28		04/30/2015	Tax Free Exchange		2,155,777	2,000,000	2,217,140	2,158,294	0	(2,517)	0	(2,517)	0	2,155,777	0	0	0	146,000	04/30/2028	2FE
652482-CE-8	NEWS AMERICA INC 6.150% 02/15/41		04/06/2015	Tax Free Exchange		1,990,312	2,000,000	1,989,760	1,990,272	0	40	0	40	0	1,990,312	0	0	0	78,925	02/15/2041	2FE
66989H-AC-2	NOVARTIS CAPITAL CORP 2.900% 04/24/15		04/24/2015	Maturity		3,000,000	3,000,000	2,985,660	2,999,062	0	938	0	938	0	3,000,000	0	0	0	43,500	04/24/2015	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2015	Redemption 100.0000		158,162	158,162	157,768	157,935	0	227	0	227	0	158,162	0	0	0	4,911	12/30/2020	3AM
717081-DM-2	PFIZER INC 3.400% 05/15/24		05/14/2015	FTN FINANCIAL SECURITIES		5,105,050	5,000,000	4,979,850	4,980,924	0	665	0	665	0	4,981,589	0	123,461	123,461	86,889	05/15/2024	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2015	Paydown		12,643	20,558	17,199	17,320	0	(4,676)	0	(4,676)	0	12,643	0	0	0	621	06/25/2036	4FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		06/07/2015	Redemption 100.0000		66	66	77	74	0	(8)	0	(8)	0	66	0	0	0	3	12/07/2022	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2015	Paydown		8,382	8,382	5,115	4,815	0	3,567	0	3,567	0	8,382	0	0	0	189	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2015	Paydown		10,901	10,901	6,951	6,533	0	4,368	0	4,368	0	10,901	0	0	0	244	04/25/2037	3FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		05/01/2015	Paydown		37,525	37,525	28,678	28,357	0	9,168	0	9,168	0	37,525	0	0	0	723	05/25/2036	3FM
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		06/01/2015	Paydown		191,923	191,923	175,609	181,422	0	10,501	0	10,501	0	191,923	0	0	0	4,509	11/25/2032	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.409% 09/25/33		06/01/2015	Paydown		69,781	69,781	60,710	62,647	0	7,134	0	7,134	0	69,781	0	0	0	1,578	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2015	Paydown		11,511	16,359	13,480	13,615	0	(2,104)	0	(2,104)	0	11,511	0	0	0	467	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2015	Paydown		30,739	30,739	30,055	29,951	0	788	0	788	0	30,739	0	0	0	753	11/25/2035	3FM
78571C-AA-6	SABRE INC 8.500% 05/15/19		04/29/2015	Call 100.0000		411,000	411,000	421,842	417,869	0	(592)	0	(592)	0	417,277	0	(6,277)	(6,277)	43,524	05/15/2019	4FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2015	Paydown		43,918	43,918	43,157	43,162	0	756	0	756	0	43,918	0	0	0	687	07/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2015	Paydown		566,172	566,172	550,602	551,432	0	14,740	0	14,740	0	566,172	0	0	0	8,394	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2015	Paydown		203,457	203,457	202,948	0	0	509	0	509	0	203,457	0	0	0	2,198	01/25/2045	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2015	Paydown		206,205	206,205	211,054	0	0	(4,849)	0	(4,849)	0	206,205	0	0	0	3,135	07/25/2043	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2015	Paydown		395,074	395,074	388,885	391,711	0	3,363	0	3,363	0	395,074	0	0	0	10,088	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2015	Paydown		183,856	211,588	197,179	190,762	0	(6,906)	0	(6,906)	0	183,856	0	0	0	5,703	10/25/2035	4FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2015	Redemption 100.0000		88,823	88,823	88,823	87,365	0	1,458	0	1,458	0	88,823	0	0	0	2,718	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2015	Paydown		100,501	100,501	115,192	114,387	0	(13,885)	0	(13,885)	0	100,501	0	0	0	2,311	07/15/2059	1FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		06/17/2015	Maturity		4,750,000	4,750,000	4,744,110	4,749,417	0	583	0	583	0	4,750,000	0	0	0	76,000	06/17/2015	1FE
90342N-AM-9	US EDU LOAN TRST 0.000% 09/01/46		06/15/2015	J P MORGAN SEC FIXED INC		21,825,000	22,500,000	18,944,163	19,047,834	0	50,571	0	50,571	0	19,098,406	0	2,726,595	2,726,595	3,010	09/01/2046	1FE
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		04/13/2015	Call 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	4,665	07/15/2018	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2015	Redemption 100.0000		7,791	7,791	7,791	7,791	0	0	0	0	0	7,791	0	0	0	153	06/30/2030	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2015	Paydown		73,410	73,410	73,410	73,379	0	31	0	31	0	73,410	0	0	0	909	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2015	Paydown		30,430	30,430	25,409	26,022	0	4,408	0	4,408	0	30,430	0	0	0	641	06/25/2033	1FM
931142-CZ-4	WAL-MART 3.250% 10/25/20		06/23/2015	CREDIT SUISSE FIRST BOSTON		2,095,080	2,000,000	1,992,380	1,995,269	0	362	0	362	0	1,995,631	0	99,449	99,449	43,514	10/25/2020	1FE
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2015	Paydown		7,953	10,638	9,823	9,841	0	(1,888)	0	(1,888)	0	7,953	0	0	0	308	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2015	Paydown		37,712	37,712	22,078	21,272	0	16,440	0	16,440	0	37,712	0	0	0	453	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2015	Paydown		157,028	157,028	157,006	157,033	0	(5)	0	(5)	0	157,028	0	0	0	2,034	03/15/2029	1FE
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2015	Paydown		219,839	242,084	230,415	228,108	0	(8,269)	0	(8,269)	0	219,839	0	0	0	7,051	03/25/2036	3FM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		06/01/2015	Paydown		3,116	3,116	3,168	3,129	0	(13)	0	(13)	0	3,116	0	0	0	68	05/25/2028	4FM
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	05/19/2015	TENDER OFFER		992,863	951,000	957,422	953,058	0	(663)	0	(663)	0	952,395	0	40,468	40,468	63,242	01/15/2020	3FE
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	05/01/2015	Call 103.4380		222,392	215,000	209,729	211,775	0	264	0	264	0	212,039	0	10,352	10,352	7,391	05/01/2018	3FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	05/07/2015	MORGAN STANLEY FIXED INC		1,965,000	2,000,000	1,973,260	1,979,114	0	861	0	861	0	1,979,974	0	(14,974)	(14,974)	49,167	07/17/2022	1FE
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/01/2015	BARCLAYS		3,025,290	3,000,000	2,979,600	2,984,433	0	656	0	656	0	2,985,089	0	40,201	40,201	42,038	05/08/2022	1FE
81180W-AD-3	SEAGATE HDD CAYMAN 6.875% 05/01/20	F	05/07/2015	Call 103.4380		1,641,561	1,587,000	1,658,415	1,633,117	0	(4,418)	0	(4,418)	0	1,628,699	0	12,862	12,862	56,372	05/01/2020	2FE
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	05/05/2015	Call 100.0000		12,500	12,500	13,409	13,178	0	(50)	0	(50)	0	13,128	0	(628)	(628)	803	11/15/2021	4AM
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/05/2015	Call 100.0000		156,800	156,800	172,798	160,817	0	(944)	0	(944)	0	167,217	0	(10,417)	(10,417)	13,154	01/15/2022	4AM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						113,694,536	112,035,715	109,382,848	100,316,003	46,624	39,390	1,451	84,563	0	108,894,197	0	4,800,338	4,800,338	3,262,052	XXX	XXX
40427Q-AA-1	HSBC AMERICA CAPITAL II 8.380% 05/15/27		06/26/2015	Call 100.8400		17,445,320	17,300,000	18,095,077	17,463,820	0	(32,504)	0	(32,504)	0	17,431,316	0	14,004	14,004	889,979	05/15/2027	3AM
4899999. Subtotal - Bonds - Hybrid Securities						17,445,320	17,300,000	18,095,077	17,463,820	0	(32,504)	0	(32,504)	0	17,431,316	0	14,004	14,004	889,979	XXX	XXX
8399997. Total - Bonds - Part 4						172,891,017	170,858,017	169,592,300	149,233,353	46,624	(138,833)	1,451	(93,660)	0	168,152,396	0	4,738,620	4,738,620	4,985,696	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						172,891,017	170,858,017	169,592,300	149,233,353	46,624	(138,833)	1,451	(93,660)	0	168,152,396	0	4,738,620	4,738,620	4,985,696	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
231021-10-6	CUMMINS ENGINE		05/12/2015	BNY CONVERG-SOFT	3,600.000	507,760		512,577	519,012	(6,435)	0	0	(6,435)	0	512,577	0	(4,817)	(4,817)	2,808		L
244199-10-5	DEERE & COMPANY		06/08/2015	Various	94,114.000	8,611,843		8,222,124	8,326,266	(104,142)	0	0	(104,142)	0	8,222,124	0	389,719	389,719	112,937		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/22/2015	BNY CONVERG-SOFT	41,734.000	1,294,640		788,539	1,507,432	(718,893)	0	0	(718,893)	0	788,539	0	506,101	506,101	31,092		L
371927-10-4	GENESIS ENERGY L.P.		06/23/2015	Various	3,043.000	138,946		78,776	129,084	(50,308)	0	0	(50,308)	0	78,776	0	60,171	60,171	3,667		L
478366-10-7	JOHNSON CONTROLS		05/12/2015	BNY CONVERG-SOFT	7,200.000	360,261		365,075	348,048	17,027	0	0	17,027	0	365,075	0	(4,813)	(4,813)	3,744		L
570759-10-0	MARKWEST ENERGY PARTNERS LP MLP		06/22/2015	BNY CONVERG-SOFT	94,939.000	5,816,551		6,197,077	6,378,951	(181,875)	0	0	(181,875)	0	6,197,077	0	(380,526)	(380,526)	171,840		L
69351T-10-6	PPL CORPORATION		06/02/2015	Spin Off	0.000	93,783		93,783	113,304	(19,521)	0	0	(19,521)	0	93,783	0	0	0	0		L
726503-10-5	PLAINS ALL AMER PIPELINE LP		06/23/2015	BNY CONVERG-SOFT	46,248.000	2,060,307		1,389,803	2,373,447	(983,644)	0	0	(983,644)	0	1,389,803	0	670,504	670,504	62,897		L
87422J-10-5	TALEN ENERGY CORP- W/I COMMON		06/02/2015	Cash Adjustment	0.000	13		7	0	0	0	0	0	0	7	0	6	6	0		L
87611X-10-5	TARGA RESOURCES PARTNERS LP MLP		06/23/2015	BNY CONVERG-SOFT	105,228.000	4,254,122		4,793,400	0	0	0	0	0	0	4,793,400	0	(539,278)	(539,278)	86,287		L
988498-10-1	YUM! BRANDS INC		05/12/2015	BNY CONVERG-SOFT	3,000.000	268,792		225,322	218,550	6,772	0	0	6,772	0	225,322	0	43,470	43,470	2,460		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						23,407,018	XXX	22,666,483	19,914,094	(2,041,019)	0	0	(2,041,019)	0	22,666,483	0	740,537	740,537	477,732	XXX	XXX
9799997. Total - Common Stocks - Part 4						23,407,018	XXX	22,666,483	19,914,094	(2,041,019)	0	0	(2,041,019)	0	22,666,483	0	740,537	740,537	477,732	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						23,407,018	XXX	22,666,483	19,914,094	(2,041,019)	0	0	(2,041,019)	0	22,666,483	0	740,537	740,537	477,732	XXX	XXX
9899999. Total - Preferred and Common Stocks						23,407,018	XXX	22,666,483	19,914,094	(2,041,019)	0	0	(2,041,019)	0	22,666,483	0	740,537	740,537	477,732	XXX	XXX
9999999 - Totals						196,298,035	XXX	192,258,783	169,147,447	(1,994,395)	(138,833)	1,451	(2,134,679)	0	190,818,879	0	5,479,157	5,479,157	5,463,428	XXX	XXX

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

STATEMENT AS OF JUNE 30, 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/13/2017	202		166.960	1,533			2,773		2,773	246						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2014	11/13/2017	20,285		174.460	166,333			197,419		197,419	16,446						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2014	12/12/2017	54,991		174.700	451,529			534,692		534,692	44,509						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2015	01/12/2018	77,940		175.750		643,806		727,032		727,032	83,226						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/19/2015	02/14/2018	104,064		177.410		868,202		902,872		902,872	34,670						100/99
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2015	03/13/2018	136,831		179.550		1,154,696		1,076,246		1,076,246	(78,450)						100/99
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2015	04/14/2018	193,999		182.460		1,663,659		1,324,920		1,324,920	(338,739)						100/102
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2015	05/14/2018	212,085		178.570		1,779,984		1,801,264		1,801,264	21,280						100/100
Goldman Sachs Index Call -Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2018	199,827		179.670		1,687,441		1,626,413		1,626,413	(61,028)						100/100
S&P500 OTC Asian Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	557		2,040.000	34,792			18,276		18,276	(19,489)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/15/2015	90		1,862.000	12,124			19,508		19,508	(2,540)						100/65
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	2,303		2,040.000	260,739			195,413		195,413	(109,598)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	4,051		2,002.000	551,548			474,099		474,099	(180,863)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	1,205		2,002.000	101,821			90,875		90,875	(38,655)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	5,970		2,011.000		773,315		708,075		708,075	(65,240)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	1,420		2,011.000		183,862		100,221		100,221	(83,641)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	162		2,097.000		19,781		11,612		11,612	(8,169)						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	2,091		2,097.000		146,030		51,460		51,460	(94,570)						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/15/2016	6,310		2,097.000		763,486		451,894		451,894	(311,592)						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	4,643		2,053.000		565,366		485,063		485,063	(80,303)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	1,752		2,053.000		132,047		93,303		93,303	(38,744)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2015	04/14/2016	4,199		2,096.000		510,400		368,336		368,336	(142,064)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2015	04/14/2016	2,073		2,096.000		141,180		75,443		75,443	(65,737)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2015	05/13/2016	1,481		2,121.000		97,716		48,735		48,735	(48,981)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2015	05/13/2016	3,660		2,121.000		444,877		295,196		295,196	(149,681)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,177		2,094.000		155,896		99,018		99,018	(56,878)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	2,540		2,094.000		305,842		255,953		255,953	(49,890)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,580,419	12,037,586	0	12,036,111	XXX	12,036,111	(1,824,475)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,580,419	12,037,586	0	12,036,111	XXX	12,036,111	(1,824,475)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,580,419	12,037,586	0	12,036,111	XXX	12,036,111	(1,824,475)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										1,580,419	12,037,586	0	12,036,111	XXX	12,036,111	(1,824,475)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	302		2,152.000	(4,998)			(13)		(13)	5,532						100/101
S&P500 OTC Asian Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	255		2,157.000	(3,900)			(7)		(7)	4,331						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/17/2014	10/15/2015	90		1,956.000	(7,557)			(121)		(121)	41						100/65
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,299		2,142.000	(82,384)			(35,355)		(35,355)	62,783						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2014	11/13/2015	1,005		2,147.000	(61,675)			(25,452)		(25,452)	48,099						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	2,815		2,102.000	(246,293)			(150,669)		(150,669)	133,884						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	1,236		2,107.000	(105,435)			(63,057)		(63,057)	58,718						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	689		2,112.000	(22,889)			(2,021)		(2,021)	22,357						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2014	12/14/2015	516		2,117.000	(16,337)			(1,136)		(1,136)	16,101						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	4,413		2,112.000		(342,614)		(245,886)		(245,886)	96,728						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	1,557		2,117.000		(117,450)		(82,896)		(82,896)	34,554						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	985		2,122.000		(77,100)		(4,948)		(4,948)	72,152						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2015	01/14/2016	434		2,127.000		(33,261)		(1,754)		(1,754)	31,507						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	4,167		2,181.000		(319,728)		(130,798)		(130,798)	188,930						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	2,305		2,186.000		(171,578)		(68,121)		(68,121)	103,457						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/19/2015	02/12/2016	1,010		2,191.000		(26,163)		(989)		(989)	25,174						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2015	02/12/2016	1,082		2,197.000		(26,309)		(865)		(865)	25,444						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	906		2,125.000		(75,371)		(56,421)		(56,421)	18,950						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	685		2,130.000		(55,256)		(40,895)		(40,895)	14,361						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	651		2,136.000		(22,595)		(6,739)		(6,739)	15,856						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	1,415		2,136.000		(110,971)		(80,986)		(80,986)	29,986						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	283		2,141.000		(9,312)		(2,555)		(2,555)	6,757						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	874		2,141.000		(66,378)		(47,898)		(47,898)	18,480						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	286		2,146.000		(8,879)		(2,242)		(2,242)	6,637						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/13/2015	03/14/2016	358		2,154.000		(10,143)		(2,207)		(2,207)	7,936						100/101

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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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	383		2,156.000		(26,488)		(18,329)		(18,329)	8,159						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	381		2,161.000		(25,493)		(17,397)		(17,397)	8,096						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/13/2015	03/14/2016	173		2,166.000		(4,236)		(722)		(722)	3,514						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	2,340		2,169.000		(190,805)		(114,467)		(114,467)	76,337						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,306		2,174.000		(103,223)		(61,046)		(61,046)	42,176						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	317		2,180.000		(24,236)		(14,131)		(14,131)	10,105						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	1,014		2,180.000		(27,838)		(5,654)		(5,654)	22,183						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	235		2,185.000		(17,452)		(10,015)		(10,015)	7,437						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	931		2,186.000		(23,607)		(4,386)		(4,386)	19,221						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	128		2,190.000		(3,082)		(537)		(537)	2,545						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	888		2,185.000		(76,262)		(43,014)		(43,014)	33,247						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	892		2,190.000		(74,395)		(41,463)		(41,463)	32,932						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	1,192		2,195.000		(96,317)		(53,054)		(53,054)	43,263						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	367		2,195.000		(10,594)		(2,801)		(2,801)	7,794						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	688		2,201.000		(53,874)		(29,367)		(29,367)	24,507						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	361		2,201.000		(9,716)		(2,461)		(2,461)	7,255						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	531		2,206.000		(13,287)		(3,233)		(3,233)	10,054						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/14/2015	05/13/2016	223		2,211.000		(5,192)		(1,207)		(1,207)	3,985						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,262		2,157.000		(107,001)		(84,064)		(84,064)	22,937						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,005		2,162.000		(82,726)		(64,499)		(64,499)	18,227						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	1,167		2,167.000		(39,832)		(15,499)		(15,499)	24,333						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	190		2,167.000		(15,164)		(11,737)		(11,737)	3,427						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	898		2,173.000		(28,963)		(10,823)		(10,823)	18,140						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	83		2,173.000		(6,421)		(4,932)		(4,932)	1,489						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	48		2,178.000		(1,440)		(520)		(520)	920						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2015	06/14/2016	64		2,183.000		(1,822)		(626)		(626)	1,196						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(551,468)	(2,542,574)	0	(1,670,015)	XXX	(1,670,015)	1,502,234	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(551,468)	(2,542,574)	0	(1,670,015)	XXX	(1,670,015)	1,502,234	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	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	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(551,468)	(2,542,574)	0	(1,670,015)	XXX	(1,670,015)	1,502,234	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(551,468)	(2,542,574)	0	(1,670,015)	XXX	(1,670,015)	1,502,234	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	9,495,012	0	10,366,096	XXX	10,366,096	(322,241)	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	9,495,012	0	10,366,096	XXX	10,366,096	(322,241)	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 JUNE 30, 2015 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFU5	16	800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,870.5000	1,834.0000	4,080					29,169	29,169	119,821	100/203	50
NQU5	6	120	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQOF39	06/16/2015	4,428.1000	4,390.2500	(1,470)					4,530	4,530	44,933	100/203	20
NQU5	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQOF39	06/29/2015	4,374.2500	4,390.2500	(245)					(322)	(322)	7,489	100/203	20
R2U5	7	700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/16/2015	1,254.9500	1,250.4000	(3,430)					3,171	3,171	52,422	100/203	100
R2U5	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	NYF 549300R4IG1TWPZT5U32	06/26/2015	1,278.1000	1,250.4000	(490)					2,768	2,768	7,489	100/203	100
ESU5	22	1,100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQOF39	06/16/2015	2,075.5500	2,054.4000	(4,290)					23,223	23,223	164,754	100/203	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQOF39	06/22/2015	2,114.5000	2,054.4000	(390)					6,006	6,006	14,978	100/203	50
ESU5	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQOF39	06/25/2015	2,094.2500	2,054.4000	(390)					3,981	3,981	14,978	100/203	50
1349999. Subtotal - Short Futures - Hedging Other												(6,625)	0	0	0	0	72,526	72,526	426,864	XXX	XXX
1389999. Subtotal - Short Futures												(6,625)	0	0	0	0	72,526	72,526	426,864	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(6,625)	0	0	0	0	72,526	72,526	426,864	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(6,625)	0	0	0	0	72,526	72,526	426,864	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	440,575	(13,712)	426,864
Total Net Cash Deposits	440,575	(13,712)	426,864

(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 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	426,864		426,864	4,080	(10,705)	4,080	426,864	426,864
Barclays G5GSEF7VJP5I7OUK5573	Y	Y		2,903,027	(1,260,311)	1,642,716	2,903,027	(1,260,311)	1,642,716		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	4,040,000	9,133,084	(409,704)	4,683,380	9,133,084	(409,704)	4,683,380		
0299999. Total NAIC 1 Designation			4,040,000	12,036,111	(1,670,015)	6,326,096	12,036,111	(1,670,015)	6,326,096	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			4,040,000	12,462,975	(1,670,015)	6,752,960	12,040,191	(1,680,720)	6,330,176	426,864	426,864
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				12,462,975	(1,670,015)						

STATEMENT AS OF JUNE 30, 2015 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	4,040,000	4,040,000	XXX		V
0299999 - Total					4,040,000	4,040,000	XXX	XXX	XXX

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			5,388,961	5,388,961	07/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,388,961	5,388,961	XXX
9999999 - Totals				5,388,961	5,388,961	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (6,250,037) Book/Adjusted Carrying Value $ (6,250,037)
2. Average balance for the year to date Fair Value $ 10,405,907 Book/Adjusted Carrying Value $ 10,405,907
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 5,388,961 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Flt % Due 10/10/2025 Mo-10		1	1,900,000	1,900,000	10/10/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	9,700,000	9,700,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				11,600,000	11,600,000	XXX
0599999. Total - U.S. Government Bonds				11,600,000	11,600,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	2,800,000	2,800,000	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,700,000	2,700,000	11/15/2038
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,225,000	2,225,000	01/01/2036
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	1,707,395	1,701,972	09/25/2015
751093-FE-0	RALEIGH NC CTFS PRTN 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				12,622,395	12,616,972	XXX
3199999. Total - U.S. Special Revenues Bonds				12,622,395	12,616,972	XXX
05565Q-BN-7	BP CAPITAL MARKETS 3 1/8% Due 10/1/2015 A01		1FE	1,107,395	1,107,028	10/01/2015
079860-AA-0	BELLSOUTH CORP 4.182% Due 4/26/2016 Ann-4/26		2FE	4,114,496	4,120,718	04/26/2016
144141-CX-4	CAROLINA POWER & LIGHT 5 1/4% Due 12/15/2015 JD15		1FE	1,529,811	1,533,021	12/15/2015
209111-EK-5	CONSOLIDATED EDISON OF NY CORP 5 3/8% Due 12/15/2015 JD15		1FE	3,063,705	3,066,748	12/15/2015
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-17		1FE	2,200,000	2,200,000	07/17/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	999,556	1,000,211	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
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	2,401,918	2,402,968	07/15/2015
42217K-AV-8	HEALTH CARE REIT 3 5/8% Due 3/15/2016 MS15		2FE	608,929	610,979	03/15/2016
46623E-JU-4	JP MORGAN CHASE & CO 1 1/8% Due 2/26/2016 FA26		1FE	6,418,106	6,412,440	02/26/2016
49326E-EC-3	KEYBANK NA 3 3/4% Due 8/13/2015 FA13		2FE	1,002,992	1,003,626	08/13/2015
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	873,217	874,207	11/15/2015
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
59217G-BM-0	MET LIFE GLOB Flt % Due 7/14/2016 JAJO14		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
677415-CL-3	OHIO POWER COMPANY 6% Due 6/1/2016 JD1		2FE	731,934	731,746	06/01/2016
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		1FE	2,755,367	2,752,756	11/15/2015
72650R-AX-0	PLAINS ALL AMER PIPELINE 3.95% Due 9/15/2015 MS15		2FE	703,963	704,562	09/15/2015
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	6,260,000	6,260,000	03/01/2048
976656-CB-2	WISC ELEC POWER 6 1/4% Due 12/1/2015 JD1		1FE	1,534,655	1,535,778	12/01/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				45,566,044	45,576,788	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,816,500	2,816,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,816,500	2,816,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				48,382,544	48,393,288	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				57,166,044	57,176,788	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				15,438,895	15,433,472	XXX
6599999. Total Bonds				72,604,939	72,610,260	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			5,314,962	5,317,278	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			62,230	62,230	
	COCA-COLA ENTERPRISES 2 1/8% Due 9/15/2015 MS15			4,713,658	4,715,435	09/15/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				17,674,320	17,678,414	XXX
000000-00-0	Huntington National Bank Money Market Account			5,834,890	5,834,890	
000000-00-0	Key Bank Money Market Account			5,800,343	5,800,343	
000000-00-0	BB&T Bank Money Market Account			5,825,766	5,825,766	
9099999. Total - Cash (Schedule E Part 1 type)				17,460,999	17,460,999	XXX
000000-00-0	BANK OF TOKYO CP 0.1% Due 7/6/2015 At Mat			6,899,808	6,899,808	07/06/2015
000000-00-0	GLENCORE CP 0.6% Due 7/27/2015 At Mat			999,017	999,017	07/27/2015
000000-00-0	KANSAS CITY POWER & LT CP 0.37% Due 7/7/2015 At Mat			6,499,532	6,499,532	07/07/2015
000000-00-0	MDU RESOURCES CP 0.4% Due 7/1/2015 At Mat			1,699,981	1,699,981	07/01/2015
000000-00-0	MDU RESOURCES CP 0.4% Due 7/13/2015 At Mat			5,097,733	5,097,733	07/13/2015
000000-00-0	NSTAR ELECTRIC CP 0.16% Due 7/2/2015 At Mat			4,099,690	4,099,690	07/02/2015
000000-00-0	NSTAR ELECTRIC CP 0.13% Due 7/9/2015 At Mat			2,799,869	2,799,869	07/09/2015
000000-00-0	SINOPEC CP 0.4% Due 7/14/2015 At Mat			2,498,444	2,498,444	07/14/2015
000000-00-0	TIME WARNER CP CP 0 1/2% Due 7/9/2015 At Mat			1,999,556	1,999,556	07/09/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				32,593,631	32,593,631	XXX
9999999 - Totals				140,333,889	140,343,304	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 41,419,714 Book/Adjusted Carrying Value $ 41,380,688
2. Average balance for the year to date Fair Value $ 133,242,770 Book/Adjusted Carrying Value $ 133,712,222

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					8,834,102	8,836,280	8,838,534	XXX
Branch Banking & Trust Co	Winston-Salem, NC					8,824,864	8,827,403	8,830,027	XXX
Keycorp (Key Bank)	Cleveland, OH					0	5,800,000	5,800,343	XXX
Fifth Third Bank	Cincinnati, OH					3,230,184	2,708,946	3,307,958	XXX
M&T Bank	Buffalo, NY					1,165,561	1,165,561	1,181,046	XXX
Goldman Sachs	New York, NY					258,932	391,225	499,504	XXX
Bank of New York Mellon	New York, NY					(580,798)	(8,996,801)	414,381	XXX
Cheviot Savings Bank	Cincinnati, OH					0	0	250,000	XXX
JP Morgan/Chase	New York, NY					(9,474,073)	(7,651,605)	(8,762,012)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			249,736	249,737	249,736	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	12,508,508	11,330,746	20,609,517	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	12,508,508	11,330,746	20,609,517	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	12,508,508	11,330,746	20,609,517	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
BANK OF TOKYO CP		06/26/2015	0.100	07/06/2015	6,899,808	96	0
GLENCORE CP		05/29/2015	0.600	07/27/2015	999,017	550	0
INTEGRYS ENERGY GRP CP		06/26/2015	0.420	07/06/2015	4,999,417	292	0
KANSAS CITY POWER & LT CP		06/30/2015	0.370	07/07/2015	6,499,532	67	0
KCPLMO CP		06/30/2015	0.370	07/01/2015	4,999,949	51	0
MDU RESOURCES CP		06/30/2015	0.400	07/01/2015	5,199,942	58	0
MDU RESOURCES CP		06/11/2015	0.500	07/13/2015	5,097,733	1,417	0
NSTAR ELECTRIC CP		06/15/2015	0.160	07/02/2015	4,099,690	292	0
NSTAR ELECTRIC CP		06/26/2015	0.130	07/09/2015	2,799,869	51	0
PLAINS CP		06/25/2015	0.400	07/01/2015	3,999,733	267	0
SINOPEC CP		05/19/2015	0.400	07/14/2015	2,498,444	1,194	0
TIME WARNER CP CP		06/23/2015	0.500	07/09/2015	1,999,556	222	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					50,092,690	4,557	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					50,092,690	4,557	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					50,092,690	4,557	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					50,092,690	4,557	0
8699999 - Total Cash Equivalents					50,092,690	4,557	0