



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code08360836NAIC Company Code74780Employer's ID Number86-0214103
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized05/03/1966Commenced Business05/25/1966

Statutory Home Office400 BroadwayCincinnati , OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 BroadwayCincinnati , OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 BroadwayCincinnati , OH, US 45202
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 BroadwayCincinnati , OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.integritylife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretaryEdward Joseph Babbitt

President & CEOJill Tripp McGruder

OTHER

Mark Erdem Caner, Sr VP	Karen Ann Chamberlain, Sr VP, Chf Information Off	Daniel Joseph Downing, Sr VP
Lisa Beth Fangman, VP	Wade Matthew Fugate #, VP, Controller	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, Sr VP	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
Phillip Earl King, VP, Auditor	Paul Matthew Kruth, VP	Roger Michael Lanham #, Sr VP, Co-Chief Inv Officer
Daniel Roger Larsen, VP, Tax	Bruce William Maisel, VP, CCO	Denise Lynn Sparks, VP
James Joseph Vance, Sr VP, Treasurer	Terrie Ann Wiedenheft, VP	Brendan Matthew White #, Sr VP, Co-Chief Inv Officer

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Jonathan David Niemeyer #	Donald Joseph Wuebbling	

State ofOhioSS:
County ofHamilton

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 McGruderEdward Joseph BabbittWade Matthew Fugate
President & CEOSecretaryVP and Controller

Subscribed and sworn to before me thisa. Is this an original filing? Yes [X] No []
22nd day of February, 2017b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,584,808	0.102	5,584,808		5,584,808	0.102
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	28,720,002	0.524	28,720,002		28,720,002	0.524
1.22 Issued by U.S. government sponsored agencies	0	0.000	0		0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	24,347,336	0.444	24,347,336		24,347,336	0.444
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	16,570,949	0.302	16,570,949		16,570,949	0.302
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,759,360	0.141	7,759,360		7,759,360	0.141
1.43 Revenue and assessment obligations	211,269,658	3.852	211,269,658		211,269,658	3.852
1.44 Industrial development and similar obligations	0	0.000	0		0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	30,784,116	0.561	30,784,116		30,784,116	0.561
1.512 Issued or guaranteed by FNMA and FHLMC	57,647,094	1.051	57,647,094		57,647,094	1.051
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	140,237,189	2.557	140,237,189		140,237,189	2.557
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0		0	0.000
1.523 All other	596,474,688	10.875	596,474,688		596,474,688	10.875
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,369,370,976	43.200	2,369,370,976		2,369,370,976	43.200
2.2 Unaffiliated non-U.S. securities (including Canada)	668,033,175	12.180	668,033,175		668,033,175	12.180
2.3 Affiliated securities	0	0.000	0		0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	11,861,781	0.216	11,861,781		11,861,781	0.216
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0		0	0.000
3.22 Unaffiliated	19,382,959	0.353	19,382,959		19,382,959	0.353
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	161,014,855	2.936	161,014,855		161,014,855	2.936
3.4 Other equity securities:						
3.41 Affiliated	359,262,095	6.550	359,262,095		359,262,095	6.550
3.42 Unaffiliated	13,246,100	0.242	13,246,100		13,246,100	0.242
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0		0	0.000
3.52 Unaffiliated	0	0.000	0		0	0.000
4. Mortgage loans:						
4.1 Construction and land development	47,565,829	0.867	47,565,829		47,565,829	0.867
4.2 Agricultural	0	0.000	0		0	0.000
4.3 Single family residential properties	0	0.000	0		0	0.000
4.4 Multifamily residential properties	116,516,779	2.124	116,516,779		116,516,779	2.124
4.5 Commercial loans	95,516,187	1.742	95,516,187		95,516,187	1.742
4.6 Mezzanine real estate loans	2,748,997	0.050	2,748,997		2,748,997	0.050
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	110,490,336	2.015	110,490,336		110,490,336	2.015
7. Derivatives	49,950,161	0.911	49,950,161		49,950,161	0.911
8. Receivables for securities	2,745,553	0.050	2,745,553		2,745,553	0.050
9. Securities Lending (Line 10, Asset Page reinvested collateral)	87,622	0.002	87,622	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	138,399,959	2.523	138,399,959	87,622	138,487,581	2.525
11. Other invested assets	199,043,552	3.629	199,043,552		199,043,552	3.629
12. Total invested assets	5,484,632,116	100.000	5,484,632,116	87,622	5,484,632,116	100.000

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	189,393,896
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	76,022,851
	2.2 Additional investment made after acquisition (Part 2, Column 8)	21,947,516
		97,970,367
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	25,016,469
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	262,347,794
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	262,347,794
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	262,347,794

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	129,601,859
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	9,174,509
2.2	Additional investment made after acquisition (Part 2, Column 9)	65,714,794
		74,889,303
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	51
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	9,556,222
5.2	Totals, Part 3, Column 9	0
		9,556,222
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	14,701,956
8.	Deduct amortization of premium and depreciation	14,342
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	0
9.2	Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	287,585
10.2	Totals, Part 3, Column 11	0
		287,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	199,043,552
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	199,043,552

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	3,714,491,433
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,832,232,639
3.	Accrual of discount	3,277,310
4.	Unrealized valuation increase (decrease):	
4.1.	Part 1, Column 12	(318,171)
4.2.	Part 2, Section 1, Column 15	0
4.3.	Part 2, Section 2, Column 13	12,808,917
4.4.	Part 4, Column 11	(37,409,988)
		(24,919,242)
5.	Total gain (loss) on disposals, Part 4, Column 19	61,053,832
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	843,807,434
7.	Deduct amortization of premium	13,674,671
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1.	Part 1, Column 15	0
8.2.	Part 2, Section 1, Column 19	0
8.3.	Part 2, Section 2, Column 16	0
8.4.	Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1.	Part 1, Column 14	6,107,817
9.2.	Part 2, Section 1, Column 17	0
9.3.	Part 2, Section 2, Column 14	868,359
9.4.	Part 4, Column 13	110,553
		7,086,729
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,721,567,138
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,721,567,138

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	82,607,906	82,627,733	85,361,437	70,219,693
	2. Canada	9,342,088	9,492,305	9,523,290	9,000,000
	3. Other Countries	15,005,248	14,615,986	15,115,865	14,500,000
	4. Totals	106,955,242	106,736,024	110,000,592	93,719,693
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	16,570,949	16,902,187	16,565,930	16,605,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	7,759,360	7,822,509	7,869,567	7,050,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	391,634,958	402,645,744	398,233,698	381,846,832
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	2,946,872,159	3,043,065,870	2,958,613,350	2,924,476,217
	9. Canada	116,146,784	122,861,232	117,062,444	115,241,733
	10. Other Countries	570,859,895	591,496,401	570,972,883	569,735,688
	11. Totals	3,633,878,838	3,757,423,503	3,646,648,677	3,609,453,638
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	4,156,799,347	4,291,529,967	4,179,318,464	4,108,675,163
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	19,382,959	18,906,625	19,382,959	
	15. Canada				
	16. Other Countries				
	17. Totals	19,382,959	18,906,625	19,382,959	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	19,382,959	18,906,625	19,382,959	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	181,668,718	181,668,718	164,862,494	
	21. Canada				
	22. Other Countries	4,454,018	4,454,018	3,962,585	
	23. Totals	186,122,736	186,122,736	168,825,079	
Parent, Subsidiaries and Affiliates	24. Totals	359,262,095	359,262,095	228,981,540	
	25. Total Common Stocks	545,384,831	545,384,831	397,806,619	
	26. Total Stocks	564,767,790	564,291,456	417,189,578	
	27. Total Bonds and Stocks	4,721,567,137	4,855,821,423	4,596,508,042	

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	87,577,943	30,084,592	33,779,287	7,199,628	378,276	XXX	159,019,726	3.7	65,442,250	2.0	159,019,726	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	87,577,943	30,084,592	33,779,287	7,199,628	378,276	XXX	159,019,726	3.7	65,442,250	2.0	159,019,726	0
2. All Other Governments												
2.1 NAIC 1	3,001,486	4,996,669	9,713,995	3,343,653	0	XXX	21,055,803	0.5	20,437,156	0.6	13,445,086	7,610,717
2.2 NAIC 2	0	0	0	0	3,291,533	XXX	3,291,533	0.1	1,792,522	0.1	3,291,533	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	3,001,486	4,996,669	9,713,995	3,343,653	3,291,533	XXX	24,347,336	0.6	22,229,678	0.7	16,736,619	7,610,717
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	9,470,000	7,100,949	0	XXX	16,570,949	0.4	16,569,594	0.5	16,570,949	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	9,470,000	7,100,949	0	XXX	16,570,949	0.4	16,569,594	0.5	16,570,949	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	24,598	137,748	6,401,556	1,195,459	0	XXX	7,759,361	0.2	10,356,830	0.3	7,759,361	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	24,598	137,748	6,401,556	1,195,459	0	XXX	7,759,361	0.2	10,356,830	0.3	7,759,361	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,782,040	99,775,581	101,484,656	79,699,470	83,045,261	XXX	383,787,008	8.9	356,898,265	10.9	383,787,008	0
5.2 NAIC 2	0	0	2,415,000	2,785,000	0	XXX	5,200,000	0.1	2,500,000	0.1	0	5,200,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	2,647,953	XXX	2,647,953	0.1	2,656,800	0.1	2,647,953	0
5.7 Totals	19,782,040	99,775,581	103,899,656	82,484,470	85,693,214	XXX	391,634,961	9.1	362,055,065	11.1	386,434,961	5,200,000

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	213,982,304	720,276,466	714,015,567	263,258,466	141,305,539	XXX	2,052,838,342	47.8	1,528,496,338	46.8	1,068,717,905	984,120,437
6.2 NAIC 2	60,811,461	304,484,281	558,128,934	180,859,624	156,382,908	XXX	1,260,667,208	29.4	1,002,289,718	30.7	816,499,930	444,167,278
6.3 NAIC 3	3,563,910	80,248,574	94,566,998	21,823,311	3,000,000	XXX	203,202,793	4.7	134,212,149	4.1	136,867,863	66,334,930
6.4 NAIC 4	3,690,221	36,430,489	36,382,595	26,004,779	45,957	XXX	102,554,041	2.4	76,974,683	2.4	41,493,719	61,060,322
6.5 NAIC 5	8,242	6,808,148	3,792,000	15,603	11,095	XXX	10,635,088	0.2	4,073,545	0.1	3,400,111	7,234,977
6.6 NAIC 6	0	0	603,143	0	99,529	XXX	702,672	0.0	965,244	0.0	624,010	78,662
6.7 Totals	282,056,138	1,148,247,958	1,407,489,237	491,961,783	300,845,028	XXX	3,630,600,144	84.6	2,747,011,677	84.2	2,067,603,538	1,562,996,606
7. Hybrid Securities												
7.1 NAIC 1	0	0	1,517,251	0	14,779,725	XXX	16,296,976	0.4	1,000,000	0.0	16,296,976	0
7.2 NAIC 2	0	0	1,799,185	1,550,000	24,964,578	XXX	28,313,763	0.7	17,392,589	0.5	28,313,763	0
7.3 NAIC 3	0	0	0	15,856,438	0	XXX	15,856,438	0.4	20,537,042	0.6	15,856,438	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	3,316,436	17,406,438	39,744,303	XXX	60,467,177	1.4	38,929,631	1.2	60,467,177	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 324,368,371	855,271,056	876,382,312	361,797,625	239,508,801	0	2,657,328,165	61.9	XXX	XXX	1,665,597,011	991,731,154
10.2 NAIC 2	(d) 60,811,461	304,484,281	562,343,119	185,194,624	184,639,019	0	1,297,472,504	30.2	XXX	XXX	848,105,226	449,367,278
10.3 NAIC 3	(d) 3,563,910	80,248,574	94,566,998	37,679,749	3,000,000	0	219,059,231	5.1	XXX	XXX	152,724,301	66,334,930
10.4 NAIC 4	(d) 3,690,221	36,430,489	36,382,595	26,004,779	45,957	0	102,554,041	2.4	XXX	XXX	41,493,719	61,060,322
10.5 NAIC 5	(d) 8,242	6,808,148	3,792,000	15,603	11,095	0	10,635,088	0.2	XXX	XXX	3,400,111	7,234,977
10.6 NAIC 6	(d) 0	0	603,143	0	2,747,482	0	3,350,625	0.1	XXX	XXX	3,271,963	78,662
10.7 Totals	392,442,205	1,283,242,548	1,574,070,167	610,692,380	429,952,354	0	(b) 4,290,399,654	100.0	XXX	XXX	2,714,592,331	1,575,807,323
10.8 Line 10.7 as a % of Col. 7	9.1	29.9	36.7	14.2	10.0	0.0	100.0	XXX	XXX	XXX	63.3	36.7
11. Total Bonds Prior Year												
11.1 NAIC 1	215,670,131	610,053,064	665,981,883	288,584,965	218,910,390	XXX	XXX	XXX	1,999,200,433	61.3	1,391,896,848	607,303,585
11.2 NAIC 2	36,066,512	260,630,668	388,139,719	174,978,181	164,159,749	XXX	XXX	XXX	1,023,974,829	31.4	687,183,822	336,791,007
11.3 NAIC 3	5,365,253	45,722,679	63,660,348	36,001,511	3,999,400	XXX	XXX	XXX	154,749,191	4.7	97,034,679	57,714,512
11.4 NAIC 4	4,667,819	32,101,562	36,447,013	3,131,052	627,237	XXX	XXX	XXX	76,974,683	2.4	41,807,603	35,167,080
11.5 NAIC 5	749,800	3,323,745	0	0	0	XXX	XXX	XXX	(c) 4,073,545	0.1	23,128	4,050,417
11.6 NAIC 6	0	0	764,563	0	2,857,481	XXX	XXX	XXX	(c) 3,622,044	0.1	3,464,719	157,325
11.7 Totals	262,519,515	951,831,718	1,154,993,526	502,695,709	390,554,257	XXX	XXX	XXX	(b) 3,262,594,725	100.0	2,221,410,799	1,041,183,926
11.8 Line 11.7 as a % of Col. 9	8.0	29.2	35.4	15.4	12.0	XXX	XXX	XXX	100.0	XXX	68.1	31.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1	215,374,149	494,804,606	515,597,803	247,707,076	192,113,378	0	1,665,597,012	38.8	1,391,896,848	42.7	1,665,597,012	XXX
12.2 NAIC 2	51,067,494	202,781,521	324,827,726	122,590,345	146,838,140	0	848,105,226	19.8	687,183,822	21.1	848,105,226	XXX
12.3 NAIC 3	2,728,832	61,656,432	52,659,288	32,679,749	3,000,000	0	152,724,301	3.6	97,034,679	3.0	152,724,301	XXX
12.4 NAIC 4	2,632,539	25,686,084	11,271,767	1,857,372	45,957	0	41,493,719	1.0	41,807,603	1.3	41,493,719	XXX
12.5 NAIC 5	0	1,384,508	2,000,000	15,603	0	0	3,400,111	0.1	23,128	0.0	3,400,111	XXX
12.6 NAIC 6	0	0	603,143	0	2,668,820	0	3,271,963	0.1	3,464,719	0.1	3,271,963	XXX
12.7 Totals	271,803,014	786,313,151	906,959,727	404,850,145	344,666,295	0	2,714,592,332	63.3	2,221,410,799	68.1	2,714,592,332	XXX
12.8 Line 12.7 as a % of Col. 7	10.0	29.0	33.4	14.9	12.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.3	18.3	21.1	9.4	8.0	0.0	63.3	XXX	XXX	XXX	63.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	108,994,222	360,466,450	360,784,509	114,090,549	47,395,423	0	991,731,153	23.1	607,303,585	18.6	XXX	991,731,153
13.2 NAIC 2	9,743,967	101,702,760	237,515,393	62,604,279	37,800,879	0	449,367,278	10.5	336,791,007	10.3	XXX	449,367,278
13.3 NAIC 3	835,078	18,592,142	41,907,710	5,000,000	0	0	66,334,930	1.5	57,714,512	1.8	XXX	66,334,930
13.4 NAIC 4	1,057,682	10,744,405	25,110,828	24,147,407	0	0	61,060,322	1.4	35,167,080	1.1	XXX	61,060,322
13.5 NAIC 5	8,242	5,423,640	1,792,000	0	11,095	0	7,234,977	0.2	4,050,417	0.1	XXX	7,234,977
13.6 NAIC 6	0	0	0	0	78,662	0	78,662	0.0	157,325	0.0	XXX	78,662
13.7 Totals	120,639,191	496,929,397	667,110,440	205,842,235	85,286,059	0	1,575,807,322	36.7	1,041,183,926	31.9	XXX	1,575,807,322
13.8 Line 13.7 as a % of Col. 7	7.7	31.5	42.3	13.1	5.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.8	11.6	15.5	4.8	2.0	0.0	36.7	XXX	XXX	XXX	XXX	36.7

(a) Includes \$ 1,304,407,401 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 40,719,401 current year, \$ 3,936,157 prior year of bonds with Z designations and \$ 0 , current year \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 14,713 current year, \$ 23,354 prior year of bonds with 5* designations and \$ 99,529 , current year \$ 200,681 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 133,600,301 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	77,411,819	7,380,204	23,780,858	2,143,747	0	XXX	110,716,628	2.6	31,700,925	1.0	110,716,628	0
1.2 Residential Mortgage-Backed Securities	7,892,351	15,863,367	6,261,833	3,782,223	234,283	XXX	34,034,057	0.8	27,664,807	0.8	34,034,057	0
1.3 Commercial Mortgage-Backed Securities	2,273,773	6,841,020	3,736,596	1,273,658	143,993	XXX	14,269,040	0.3	6,076,520	0.2	14,269,040	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	87,577,943	30,084,591	33,779,287	7,199,628	378,276	XXX	159,019,725	3.7	65,442,252	2.0	159,019,725	0
2. All Other Governments												
2.1 Issuer Obligations	3,001,486	4,996,669	9,713,995	3,343,653	3,291,533	XXX	24,347,336	0.6	22,229,678	0.7	16,736,619	7,610,717
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	3,001,486	4,996,669	9,713,995	3,343,653	3,291,533	XXX	24,347,336	0.6	22,229,678	0.7	16,736,619	7,610,717
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	9,470,000	7,100,949	0	XXX	16,570,949	0.4	16,569,594	0.5	16,570,949	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	9,470,000	7,100,949	0	XXX	16,570,949	0.4	16,569,594	0.5	16,570,949	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	24,598	137,748	6,401,556	1,195,459	0	XXX	7,759,361	0.2	10,356,830	0.3	7,759,361	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	24,598	137,748	6,401,556	1,195,459	0	XXX	7,759,361	0.2	10,356,830	0.3	7,759,361	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	150,589	3,927,955	1,047,455	4,146,214	6,312,679	XXX	15,584,892	0.4	11,527,699	0.4	15,584,892	0
5.2 Residential Mortgage-Backed Securities	17,000,323	64,735,789	43,972,291	27,014,162	6,854,870	XXX	159,577,435	3.7	185,172,099	5.7	159,577,435	0
5.3 Commercial Mortgage-Backed Securities	764,344	12,691,928	7,331,595	0	0	XXX	20,787,867	0.5	22,875,725	0.7	20,787,867	0
5.4 Other Loan-Backed and Structured Securities	1,866,783	18,419,910	51,548,315	51,324,093	72,525,665	XXX	195,684,766	4.6	142,479,542	4.4	190,484,766	5,200,000
5.5 Totals	19,782,039	99,775,582	103,899,656	82,484,469	85,693,214	XXX	391,634,960	9.1	362,055,065	11.1	386,434,960	5,200,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	216,702,861	673,562,885	1,056,881,115	334,981,999	287,823,161	XXX	2,569,952,021	59.9	2,177,389,341	66.7	1,723,725,349	846,226,672
6.2 Residential Mortgage-Backed Securities	32,099,150	87,668,442	53,751,264	23,226,626	2,676,284	XXX	199,421,766	4.6	126,093,234	3.9	63,782,331	135,639,435
6.3 Commercial Mortgage-Backed Securities	9,837,143	181,553,049	179,290,872	26,350,990	20,867	XXX	397,052,921	9.3	195,334,723	6.0	158,614,114	238,438,807
6.4 Other Loan-Backed and Structured Securities	23,416,984	205,463,583	117,565,986	107,402,167	10,324,715	XXX	464,173,435	10.8	248,194,378	7.6	121,481,743	342,691,692
6.5 Totals	282,056,138	1,148,247,959	1,407,489,237	491,961,782	300,845,027	XXX	3,630,600,143	84.6	2,747,011,676	84.2	2,067,603,537	1,562,996,606
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	1,799,185	5,000,000	24,964,578	XXX	31,763,763	0.7	24,001,409	0.7	31,763,763	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	1,517,251	12,406,438	14,779,725	XXX	28,703,414	0.7	14,928,222	0.5	28,703,414	0
7.5 Totals	0	0	3,316,436	17,406,438	39,744,303	XXX	60,467,177	1.4	38,929,631	1.2	60,467,177	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	297,291,353	690,005,461	1,109,094,164	357,912,021	322,391,951	XXX	2,776,694,950	64.7	XXX	XXX	1,922,857,561	853,837,389
10.2 Residential Mortgage-Backed Securities	56,991,824	168,267,598	103,985,388	54,023,011	9,765,437	XXX	393,033,258	9.2	XXX	XXX	257,393,823	135,639,435
10.3 Commercial Mortgage-Backed Securities	12,875,260	201,085,997	190,359,063	27,624,648	164,860	XXX	432,109,828	10.1	XXX	XXX	193,671,021	238,438,807
10.4 Other Loan-Backed and Structured Securities	25,283,767	223,883,493	170,631,552	171,132,698	97,630,105	XXX	688,561,615	16.0	XXX	XXX	340,669,923	347,891,692
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	392,442,204	1,283,242,549	1,574,070,167	610,692,378	429,952,353	0	4,290,399,651	100.0	XXX	XXX	2,714,592,328	1,575,807,323
10.7 Line 10.6 as a % of Col. 7	9.1	29.9	36.7	14.2	10.0	0.0	100.0	XXX	XXX	XXX	63.3	36.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	181,407,936	658,497,309	820,695,520	340,664,885	292,509,826	XXX	XXX	XXX	2,293,775,476	70.3	1,595,271,497	698,503,979
11.2 Residential Mortgage-Backed Securities	45,703,298	141,150,054	80,225,739	55,289,670	16,561,379	XXX	XXX	XXX	338,930,140	10.4	279,724,165	59,205,975
11.3 Commercial Mortgage-Backed Securities	15,045,747	80,884,703	125,485,614	2,522,587	348,317	XXX	XXX	XXX	224,286,968	6.9	166,668,809	57,618,159
11.4 Other Loan-Backed and Structured Securities	20,362,532	71,299,652	128,586,655	104,218,568	81,134,735	XXX	XXX	XXX	405,602,142	12.4	179,746,329	225,855,813
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	262,519,513	951,831,718	1,154,993,528	502,695,710	390,554,257	XXX	XXX	XXX	3,262,594,726	100.0	2,221,410,800	1,041,183,926
11.7 Line 11.6 as a % of Col. 9	8.0	29.2	35.4	15.4	12.0	XXX	XXX	XXX	100.0	XXX	68.1	31.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	224,252,206	504,634,195	691,429,667	254,879,203	247,662,291	XXX	1,922,857,562	44.8	1,595,271,497	48.9	1,922,857,562	XXX
12.2 Residential Mortgage-Backed Securities	35,555,553	104,743,395	64,583,041	42,978,081	9,533,753	XXX	257,393,823	6.0	279,724,165	8.6	257,393,823	XXX
12.3 Commercial Mortgage-Backed Securities	9,895,518	83,579,391	98,741,991	1,289,261	164,860	XXX	193,671,021	4.5	166,668,809	5.1	193,671,021	XXX
12.4 Other Loan-Backed and Structured Securities	2,099,735	93,356,172	52,205,028	105,703,598	87,305,390	XXX	340,669,923	7.9	179,746,329	5.5	340,669,923	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	271,803,012	786,313,153	906,959,727	404,850,143	344,666,294	0	2,714,592,329	63.3	2,221,410,800	68.1	2,714,592,329	XXX
12.7 Line 12.6 as a % of Col. 7	10.0	29.0	33.4	14.9	12.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	6.3	18.3	21.1	9.4	8.0	0.0	63.3	XXX	XXX	XXX	63.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	73,039,147	185,371,266	417,664,497	103,032,818	74,729,660	XXX	853,837,388	19.9	698,503,979	21.4	XXX	853,837,388
13.2 Residential Mortgage-Backed Securities	21,436,271	63,524,203	39,402,347	11,044,930	231,684	XXX	135,639,435	3.2	59,205,975	1.8	XXX	135,639,435
13.3 Commercial Mortgage-Backed Securities	2,979,742	117,506,606	91,617,072	26,335,387	0	XXX	238,438,807	5.6	57,618,159	1.8	XXX	238,438,807
13.4 Other Loan-Backed and Structured Securities	23,184,032	130,527,321	118,426,524	65,429,100	10,324,715	XXX	347,891,692	8.1	225,855,813	6.9	XXX	347,891,692
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	120,639,192	496,929,396	667,110,440	205,842,235	85,286,059	0	1,575,807,322	36.7	1,041,183,926	31.9	XXX	1,575,807,322
13.7 Line 13.6 as a % of Col. 7	7.7	31.5	42.3	13.1	5.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.8	11.6	15.5	4.8	2.0	0.0	36.7	XXX	XXX	XXX	XXX	36.7

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	44,387,564	44,387,564	0	0	0
2. Cost of short-term investments acquired	1,067,340,624	1,067,340,624			
3. Accrual of discount	53	53			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,035,316,425	1,035,316,425			
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)	76,411,816	76,411,816	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	76,411,816	76,411,816	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	14,981,143
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	23,897,440
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	195
		23,897,635
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(38,803)
3.2	Section 2, Column 19	845,533
		806,730
4.	Total gain (loss) on termination recognized, Section 2, Column 22	(1,043,963)
5.	Considerations received/(paid) on terminations, Section 2, Column 15	1,836,082
6.	Amortization:	
6.1	Section 1, Column 19	0
6.2	Section 2, Column 21	0
		0
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	0
		0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	0
		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	36,805,463
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	36,805,463

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	972,578
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	3,835
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	0
3.12	Section 1, Column 15, prior year	0
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	194,181
3.14	Section 1, Column 18, prior year	(121,881)
		316,062
		316,062
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	194,181
3.24	Section 1, Column 19, prior year	(121,881)
		316,062
		316,062
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(2,206,022)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) ..	0
4.22	Amount recognized (Section 2, Column 16)	(2,206,022)
		(2,206,022)
4.3	Subtotal (Line 4.1 minus Line 4.2)	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	976,413
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	976,413

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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	36,805,450	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	976,413	
3.	Total (Line 1 plus Line 2)		37,781,863
4.	Part D, Section 1, Column 5	50,926,574	
5.	Part D, Section 1, Column 6	(13,144,711)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	36,805,450	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		36,805,450
10.	Part D, Section 1, Column 8	49,950,161	
11.	Part D, Section 1, Column 9	(13,144,711)	
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	976,414	
15.	Part D, Section 1, Column 11	949,325	
16.	Total (Line 13 plus Line 14 minus Line 15)		27,089

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	47,226,428	47,226,428	0
2. Cost of cash equivalents acquired	6,750,592,234	6,750,592,234	
3. Accrual of discount	85	85	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	3,958	3,958	
6. Deduct consideration received on disposals	6,740,634,222	6,740,634,222	
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)	57,188,483	57,188,483	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	57,188,483	57,188,483	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0009044		Springville	UT		04/05/2006	6.070	3,049,858	0	0	0	0	0	6,080,000	02/12/2006
0009047		Ocala	FL		10/19/2007	6.080	4,360,081	0	0	0	0	0	11,400,000	08/06/2007
0009048		Naples	FL		03/04/2010	6.950	7,498,032	0	0	0	0	0	14,200,000	11/16/2009
0009049		Los Angeles	CA		06/02/2011	6.000	4,304,353	0	0	0	0	0	7,800,000	04/05/2011
0009050		Houston	TX		09/28/2011	5.250	4,160,432	0	0	0	0	0	7,278,481	04/21/2011
0009052		Brentwood	TN		07/17/2014	5.150	9,170,376	0	0	0	0	0	21,300,000	05/08/2014
0009053		Frankfort	KY		12/12/2014	4.840	18,165,278	0	0	0	0	0	28,500,000	10/28/2014
0009054		Eldersburg	MD		12/19/2014	4.900	26,144,717	0	0	0	0	0	46,800,000	10/24/2014
0009055		Charlottesville	VA		10/06/2015	4.480	15,553,164	0	0	0	0	0	26,400,000	06/16/2015
0009056		Blacksburg	VA		10/06/2015	4.530	7,107,329	0	0	0	0	0	14,100,000	06/12/2015
0009057		Aurora	CO		10/08/2015	4.030	22,147,284	0	0	0	0	0	30,900,000	09/16/2015
0009058		Westfield	IN		11/03/2015	4.450	24,966,779	0	0	0	0	0	34,300,000	10/09/2015
0009059		Cincinnati	OH		11/12/2015	5.000	11,382,050	0	0	0	0	0	34,200,000	07/07/2015
0009060		Vineyard	UT		12/07/2015	4.300	32,000,000	0	0	0	0	0	52,900,000	09/03/2015
0009061		Westminster	CO		08/01/2016	4.500	7,382,206	0	0	0	0	0	50,900,000	05/18/2016
0009062		Humble	TX		08/03/2016	3.950	22,050,000	0	0	0	0	0	30,000,000	06/22/2016
0009063		Charleston	SC		10/14/2016	4.500	1,702,520	0	0	0	0	0	37,550,000	04/08/2016
0009064		Columbus	OH		10/31/2016	4.150	37,500,000	0	0	0	0	0	51,800,000	10/04/2016
0009065		Washington	DC		11/04/2016	4.500	4,366	0	0	0	0	0	54,300,000	09/10/2016
0009066		Westfield	IN		11/22/2016	4.450	949,969	0	0	0	0	0	13,400,000	08/23/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							259,598,794	0	0	0	0	0	574,108,481	XXX
0009051		Cranberry Township	PA		11/06/2012	10.000	2,748,997	0	0	0	0	0	21,000,000	04/10/2011
0699999. Mortgages in good standing - Mezzanine Loans							2,748,997	0	0	0	0	0	21,000,000	XXX
0899999. Total Mortgages in good standing							262,347,791	0	0	0	0	0	595,108,481	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							262,347,791	0	0	0	0	0	595,108,481	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0009054	Eldersburg	MD		12/18/2014	4.900	0	5,562,445	46,800,000
0009059	Cincinnati	OH		11/12/2015	5.000	0	11,104,948	34,200,000
0009061	Westminster	CO		08/01/2016	4.500	4,566,601	2,815,606	50,900,000
0009062	Humble	TX		08/03/2016	3.950	22,050,000	0	30,000,000
0009063	Charleston	SC		10/14/2016	4.500	54,842	1,647,678	37,550,000
0009064	Columbus	OH		10/31/2016	4.150	37,500,000	0	51,800,000
0009065	Washington	DC		11/04/2016	4.500	11,600,000	4,366	54,300,000
0009066	Westfield	IN		11/22/2016	4.450	251,408	698,562	13,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						76,022,851	21,833,605	318,950,000
0009051	Cranberry Township	PA		11/06/2012	10.000	0	113,911	21,000,000
0699999. Mortgages in good standing - Mezzanine Loans						0	113,911	21,000,000
0899999. Total Mortgages in good standing						76,022,851	21,947,516	339,950,000
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						76,022,851	21,947,516	339,950,000

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0009046	Sacramento	CA		02/02/2007	12/15/2016	9,084,411	0	0	0	0	0	0	8,797,674	8,797,674	0	0	0
0199999. Mortgages closed by repayment						9,084,411	0	0	0	0	0	0	8,797,674	8,797,674	0	0	0
0009044	Springville	UT		04/05/2006		3,179,533	0	0	0	0	0	0	0	129,675	0	0	0
0009046	Sacramento	CA		02/02/2007		9,084,411	0	0	0	0	0	0	0	286,736	0	0	0
0009047	Ocala	FL		10/19/2007		5,300,781	0	0	0	0	0	0	0	940,700	0	0	0
0009048	Naples	FL		03/04/2010		7,695,514	0	0	0	0	0	0	0	197,482	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,417,369	0	0	0	0	0	0	0	113,016	0	0	0
0009050	Houston	TX		09/28/2011		4,341,136	0	0	0	0	0	0	0	180,704	0	0	0
0009052	Brentwood	TN		07/17/2014		9,671,129	0	0	0	0	0	0	0	500,753	0	0	0
0009053	Frankfort	KY		12/12/2014		18,899,961	0	0	0	0	0	0	0	734,683	0	0	0
0009054	Eldersburg	MD		12/18/2014		21,136,473	0	0	0	0	0	0	0	554,201	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,912,620	0	0	0	0	0	0	0	359,456	0	0	0
0009056	Blacksburg	VA		10/06/2015		7,342,782	0	0	0	0	0	0	0	235,452	0	0	0
0009057	Aurora	CO		10/08/2015		22,500,000	0	0	0	0	0	0	0	352,716	0	0	0
0009058	Westfield	IN		11/03/2015		25,000,000	0	0	0	0	0	0	0	33,221	0	0	0
0009065	Washington	DC		11/04/2016		0	0	0	0	0	0	0	0	11,600,000	0	0	0
0299999. Mortgages with partial repayments						154,481,709	0	0	0	0	0	0	0	16,218,795	0	0	0
0599999 - Totals						163,566,120	0	0	0	0	0	0	8,797,674	25,016,469	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identifi- cation	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Own- ship
652508-10-8	NEWSTONE CAPITAL PARTNERS II LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	.52	03/15/2011	3	7,437,386	6,829,662	6,829,662	424,254					1,031,978	1,961,561	1.640
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									7,437,386	6,829,662	6,829,662	424,254	0	0	0	0	1,031,978	1,961,561	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	.4	01/15/2013	2	85,000,000	71,077,106	71,077,106	4,669,532							33.350
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	.4	04/24/2014	2	16,000,000	17,222,859	17,222,859	1,931,392							5.090
1499999. Joint Venture Interests - Fixed Income - Affiliated									81,000,000	88,299,965	88,299,965	6,600,924	0	0	0	0	0	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2008	1	20,865,051	20,100,675	20,100,675	426,700					4,178,876	2,578,084	2.090
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		03/14/2006	2	25,951	(30,098)	(30,098)	(56,049)						294,422	2.920
	Goldman Sachs LP LP		New York	NY	Goldman Sachs LP LP		07/18/2016		4,200,000	4,200,000	4,200,000								2.540
	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		06/08/2016		10,000,000	10,482,009	10,482,009	482,009							0.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated									35,091,002	34,752,586	34,752,586	852,660	0	0	0	0	4,178,876	2,872,506	XXX
000000-00-0	PATTERSON & FIRST INV. HOLDINGS, LLC		DAYTON	OH	CRAWFORD/DOYLE		07/27/2016		1,126,500	1,126,500	1,126,500							6,937,370	100.000
	100.00% PARTNERSHIP INTERST LIMITED LIABILITY COMPANY																		
1899999. Joint Venture Interests - Real Estate - Affiliated									1,126,500	1,126,500	1,126,500	0	0	0	0	0	0	6,937,370	XXX
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1	15,831,671	16,271,849	16,271,849	892,326					1,194,668	3,600,588	2.430
	AUDAX MEZZANINE II		WILMINGTON	DE	AUDAX MEZZANINE II		11/30/2006	2	92,160	79,782	79,782	(10,948)					6,413	1	0.350
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	334,989	231,615	231,615	(103,374)							1.250
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3	194,728	238,155	238,155	167,932		287,585				407	4.580
	NEWSTONE CAPITAL PARTNERS LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3	1,209,856	1,213,648	1,213,648	474,952					550,317	610,129	1.010
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2	9,315,133	10,023,351	10,023,351	1,252,859					551,865	717,231	1.950
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1	2,801,959	2,766,877	2,766,877	215,471					250,553	6,672,035	0.800
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1	9,409,024	9,348,606	9,348,606	335,866					265,329	9,777,546	0.990
	THL Credit DIRECT LENDING FUND III LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016	2	2,533,545	2,492,888	2,492,888	(40,657)							3.170
2199999. Joint Venture Interests - Other - Unaffiliated									41,723,064	42,666,771	42,666,771	3,184,428	0	287,585	0	0	2,819,147	21,377,937	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	.1	01/01/2015		519,715	665,577	517,992		(314)				36,875		
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MUSD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 MUSD15	.1	01/01/2009		1,000,000	984,239	1,000,000						22,414		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15 NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	.1	01/01/2015		2,258,980	2,626,350	2,234,896		(4,829)				135,000		
668131-AA-3	MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	.1	01/01/2015		5,124,480	6,146,620	5,113,376		(2,326)				303,150		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	.1	01/01/2011		5,115,390	6,478,230	5,104,151		(1,945)				342,500		
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	1,927,206	2,037,569		(4,877)				87,465		
2399999. Surplus Debentures, etc - Unaffiliated									16,064,336	18,828,222	16,007,984	0	(14,291)	0	0	0	927,404	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		9,360,084	11,779,495	9,360,084	(1,506,043)							14.430
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									9,360,084	11,779,495	9,360,084	(1,506,043)	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									109,675,872	114,856,736	109,617,087	2,955,299	(14,291)	287,585	0	0	8,957,405	26,212,004	XXX
4599999. Total - Affiliated									82,126,500	89,426,465	89,426,465	6,600,924	0	0	0	0	0	6,937,370	XXX
4699999 - Totals									191,802,372	204,283,201	199,043,552	9,556,222	(14,291)	287,585	0	0	8,957,405	33,149,374	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
34918*-10-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	3		1,280,530		1.640
1399999. Joint	Venture Interests - Fixed Income - Unaffiliated						0	1,280,530	0	XXX
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013	2		50,000,000		14.870
1499999. Joint	Venture Interests - Fixed Income - Affiliated						0	50,000,000	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	1		640,847		2.090
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016		800,000	3,400,000	0	2.540
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016		5,000,000	5,000,000	0	0.500
1599999. Joint	Venture Interests - Common Stock - Unaffiliated						5,800,000	9,040,847	0	XXX
000000-00-0	Patterson @ First Inv. Holdings, LLC	Dayton	OH	Crawford-Hoyle	07/27/2016		1,126,500	0		100.000
1899999. Joint	Venture Interests - Real Estate - Affiliated						1,126,500	0	0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2	334,989	45,760		1.250
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	3		9,689		4.580
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	1		461,754		0.800
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	1		4,255,689		1.000
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	2	1,913,020	620,525		3.170
2199999. Joint	Venture Interests - Other - Unaffiliated						2,248,009	5,393,417	0	XXX
4499999. Total -	Unaffiliated						8,048,009	15,714,794	0	XXX
4599999. Total -	Affiliated						1,126,500	50,000,000	0	XXX
4699999 - Totals							9,174,509	65,714,794	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	08/23/2016	693,962					0		693,962	693,962			0	1,031,978
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	0	0	0	0	0	693,962	693,962	0	0	0	
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/21/2016	5,343,056					0		5,343,056	5,343,056			0	4,178,876
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	03/14/2006	12/23/2016	158,590					0		158,590	158,590			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	5,501,646	5,501,646	0	0	0	4,178,876
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	12/14/2016	1,521,303					0		1,521,303	1,521,303			0	1,194,668
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	06/10/2016	30,525					0		30,525	30,525			0	6,413
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	12/01/2016	45,760					0		45,760	45,760			0	
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	12/29/2016	642,498					0		642,498	642,498			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	11/10/2016	349,423					0		349,423	349,423			0	550,317
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	12/23/2016	2,085,900					0		2,085,900	2,085,900			0	551,865
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	07/01/2016	2,058,526					0		2,058,526	2,058,526			0	250,553
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	08/10/2016	1,772,412					0		1,772,412	1,772,412			0	265,329
2199999. Joint Venture Interests - Other - Unaffiliated								0	0	0	0	0	0	8,506,348	8,506,348	0	0	0	2,819,147
4499999. Total - Unaffiliated								0	0	0	0	0	0	14,701,956	14,701,956	0	0	0	8,030,001
4599999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals								0	0	0	0	0	0	14,701,956	14,701,956	0	0	0	8,030,001

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-D9-5	OPIC				1	5,451,777	100.0000	5,451,777	5,451,777	5,451,777	.0	.0	.0	.0	.0700	.0075	JAJO	8,447	18,612	02/29/2016	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate				1	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	.0	.0	.0	.0	.147	.0043	MJSD	.151	11,105	11/27/2015	09/15/2022
690353-K4-8	OPIC CP		4		1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0528	.0116	JAJO	2,333	9,375	11/18/2015	10/15/2033
690353-L7-0	OPIC VRDN				1	4,204,337	100.0000	4,204,337	4,204,337	4,204,337	.0	.0	.0	.0	.0313	.0193	JAJO	2,988	12,593	02/03/2016	10/10/2025
690353-H8-7	OPIC		4		1	5,100,000	100.0000	5,100,000	5,100,000	5,100,000	.0	.0	.0	.0	.0183	.0300	FIJAN	1,202	15,424	04/11/2016	02/15/2028
690353-WA-1	OPIC VRDN				1	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0640	.0640	MJSD	.0	3,622	03/10/2016	06/15/2017
690353-XQ-5	OPIC VRDN				1	8,263,889	100.0000	8,263,889	8,263,889	8,263,889	.0	.0	.0	.0	.0720	.0310	JAJO	12,579	33,245	01/06/2016	07/15/2025
912810-FT-0	U S TREASURY	.SD			1	48,985	126.3080	63,154	50,000	49,199	.0	26	.0	.0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912828-C2-4	U S TREASURY	.SD			1	4,501,230	100.5200	4,523,405	4,500,000	4,500,547	.0	(247)	.0	.0	1.500	1.494	FA	22,935	67,500	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	.SD			1	316,748	98.7930	311,199	315,000	316,679	.0	(73)	.0	.0	1.375	1.229	MS	1,107	1,444	10/18/2016	09/30/2020
912828-L9-9	U S TREASURY	.SD			1	715,624	98.6970	718,515	728,000	718,382	.0	2,415	.0	.0	1.375	1.731	AO	9,862	11,731	11/16/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						34,302,590	XXX	34,336,276	34,313,003	34,304,810	0	2,121	0	0	XXX	XXX	XXX	54,325	185,032	XXX	XXX
36176F-2C-1	G2 #765171	.CF	4		1	3,365,584	104.1520	3,231,384	3,102,580	3,159,328	.0	(63,205)	.0	.0	4.654	2.981	MON	12,033	144,534	11/01/2016	12/20/2061
36176F-Z5-0	G2 #765164	.CF	4		1	3,503,766	103.7080	3,375,114	3,254,448	3,302,036	.0	(30,248)	.0	.0	4.607	3.068	MON	12,494	149,430	09/01/2016	10/20/2061
36176F-Z9-2	G2 #765168		4		1	1,087,167	103.9860	1,055,672	1,015,208	1,030,313	.0	(8,911)	.0	.0	4.615	3.163	MON	3,904	46,813	12/01/2016	11/22/2061
361790-B6-6	GN # AC3661	.CF	4		1	9,325,561	98.7100	9,193,778	9,313,919	9,323,109	.0	.515	.0	.0	2.640	2.614	MON	20,491	245,887	11/28/2012	01/15/2033
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920	.CF	4		1	10,118,794	95.5220	9,490,660	9,935,606	10,118,033	.0	(761)	.0	.0	3.020	2.862	MON	25,005	75,014	08/23/2016	09/15/2041
36230U-YF-0	G2	.CF	4		1	1,559,558	103.6530	1,500,524	1,447,637	1,469,705	.0	(6,130)	.0	.0	4.684	3.044	MON	5,651	67,459	11/01/2016	09/01/2046
36230U-YL-7	G2 #759715		4		1	841,289	103.6900	810,534	781,692	793,519	.0	(4,340)	.0	.0	4.676	3.046	MON	3,046	36,118	12/01/2016	10/26/2061
36297E-ZY-4	G2 #710059		4		1	1,615,137	105.0470	1,659,719	1,579,977	1,588,073	.0	(5,218)	.0	.0	4.500	4.069	MON	5,925	70,579	10/01/2016	11/20/2060
38374T-VL-5	GNR 2009-38 Z		4		1	2,595,011	108.8280	2,443,762	2,245,535	2,533,740	.0	28,188	.0	.0	5.000	2.116	MON	9,356	112,277	07/23/2012	05/16/2039
38377T-VE-8	GNR 2011-21 PV		4		1	730,560	105.2110	736,965	700,462	716,201	.0	(2,376)	.0	.0	4.500	3.839	MON	2,627	31,521	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						34,742,427	XXX	33,498,112	33,377,064	34,034,057	0	(92,486)	0	0	XXX	XXX	XXX	100,532	979,632	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z		4		1	858,381	102.9420	915,645	889,476	865,111	.0	15,940	.0	.0	5.474	6.100	MON	4,057	49,609	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z		4		1	238,823	105.1800	261,577	248,696	244,814	.0	.331	.0	.0	5.821	6.282	MON	1,206	14,406	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B		4		1	1,551,743	104.0430	1,447,705	1,391,454	1,510,189	.0	(10,767)	.0	.0	4.397	1.862	MON	5,099	61,182	02/06/2013	05/16/2051
38378K-DQ-9	GNR 2013 46 10		4,6		1	2,453,541	5.7520	1,612,944	0	1,163,744	.0	(276,996)	.0	.0	1.123	23.211	MON	26,234	518,827	03/22/2013	09/16/2043
38379U-TJ-5	GNR 2016-72 10		4,6		1	4,925,343	7.3740	4,775,119	0	4,467,850	.0	(457,492)	.0	.0	0.941	7.295	MON	50,799	254,043	07/20/2016	12/16/2055
38379U-XP-6	GNR 2016-98 10		4,6		1	6,288,589	7.8030	5,780,355	0	6,017,331	.0	(271,257)	.0	.0	0.984	3.560	MON	60,769	818,810	07/21/2016	05/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						16,316,420	XXX	14,793,345	2,529,626	14,269,039	0	(1,000,241)	0	0	XXX	XXX	XXX	148,164	1,716,877	XXX	XXX
0599999. Total - U.S. Government Bonds						85,361,437	XXX	82,627,733	70,219,693	82,607,906	0	(1,090,606)	0	0	XXX	XXX	XXX	303,021	2,881,541	XXX	XXX
642869-AC-5	NEW BRUNSWICK		A		1FE	4,985,150	101.7250	5,086,260	5,000,000	4,996,669	.0	2,212	.0	.0	2.750	2.797	JD	6,111	137,500	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA		A		1FE	3,137,510	100.2380	3,007,137	3,000,000	3,001,486	.0	(21,117)	.0	.0	5.125	4.396	JJ	66,198	153,750	09/21/2009	01/26/2017
748148-QR-7	PROV OF QUEBEC		A		1FE	1,400,630	139.8910	1,398,908	1,000,000	1,343,933	.0	(20,398)	.0	.0	7.500	4.017	MS	22,083	75,000	02/07/2014	09/15/2029
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	2		1FE	1,999,720	94.5000	1,899,720	2,000,000	1,999,720	.0	.0	.0	.0	3.717	3.717	JJ	14,868	.0	10/11/2016	01/25/2027
219868-BS-4	CORP ANDINA DE FOMENTO	D			1FE	2,193,740	106.0860	2,121,720	2,000,000	2,115,034	.0	(19,000)	.0	.0	4.375	3.217	JD	3,889	87,500	08/14/2012	06/15/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1FE	5,650,000	109.5500	5,477,500	5,000,000	5,610,997	.0	(39,003)	.0	.0	5.250	3.312	FA	96,979	131,250	06/21/2016	02/18/2024
857524-AC-6	REPUBLIC OF POLAND	D			1FE	1,983,880	102.2760	2,045,516	2,000,000	1,987,964	.0	1,443	.0	.0	4.000	4.099	JJ	35,333	80,000	01/16/2014	01/22/2024
910860-BF-4	UNITED MEXICAN STATES SOVEREIGN	D			2FE	1,792,500	89.7500	1,795,508	2,000,000	1,795,508	.0	2,986	.0	.0	4.600	5.293	JJ	40,778	92,000	12/23/2015	01/23/2046
91087B-AB-6	UNITED MEXICAN STATES	D			2FE	1,496,025	85.7500	1,286,250	1,500,000	1,496,025	.0	.0	.0	.0	4.350	4.366	JJ	25,375	.0	08/08/2016	01/15/2047
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						24,638,155	XXX	24,108,291	23,500,000	24,347,336	0	(92,877)	0	0	XXX	XXX	XXX	311,214	757,000	XXX	XXX
1099999. Total - All Other Government Bonds						24,638,155	XXX	24,108,291	23,500,000	24,347,336	0	(92,877)	0	0	XXX	XXX	XXX	311,214	757,000	XXX	XXX
13063C-XP-0	CALIFORNIA ST		2		1FE	5,000,000	101.9090	5,095,450	5,000,000	5,000,000	.0	.0	.0	.0	3.875	3.875	JD	16,146	193,750	10/09/2015	12/01/2030
154686-FU-8	CENTRAL OH SOL WST AUTH		2		1FE	2,095,930	106.1640	2,266,601	2,135,000	2,100,949	.0	1,355	.0	.0	5.000	5.148	JD	8,896	106,750	07/31/2013	12/01/2032
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON		2		1FE	3,000,000	100.1530	3,004,590	3,000,000	3,000,000	.0	.0	.0	.0	2.617	2.617	JJ	39,255	78,510	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON		2		1FE	1,000,000	100.6950	1,006,950	1,000,000	1,000,000	.0	.0	.0	.0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION				1FE	3,000,000	100.7610	3,022,830	3,000,000	3,000,000	.0	.0	.0	.0	3.143	3.143	JJ	47,145	94,290	02/11/2015	07/01/2026
732622-AJ-4	PONTIAC MI WSTWTR TREATMENT FA		2		1FE	2,470,000	101.4480	2,505,766	2,470,000	2,470,000	.0	.0	.0	.0	2.900	2.900	JD	5,969	71,630	08/15/2012	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						16,565,930	XXX	16,902,187	16,605,000	16,570,949	0	1,355	0	0	XXX	XXX	XXX	131,246	572,600	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						16,565,930	XXX	16,902,187	16,605,000	16,570,949	0	1,355	0	0	XXX	XXX	XXX	131,246	572,600	XXX	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT			2	1FE	6,334,992	111.1980	6,171,489	5,550,000	6,231,010	.0	(65,173)	.0	.0	4.750	3.160	JD	21,969	263,625	04/24/2015	12/01/2026

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
567609-CY-7	MARIEMONT OHIO CITY SCH DIST			2	1FE	1,534,575		1,651,020	1,500,000	1,528,350	0	(1,356)	0	0	5.900	5.661	JD	7.375	88,500	08/19/2010	12/01/2030
18999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,869,567	XXX	7,822,509	7,050,000	7,759,360	0	(66,529)	0	0	XXX	XXX	XXX	29,344	352,125	XXX	XXX
24999999. Total - U.S. Political Subdivisions Bonds						7,869,567	XXX	7,822,509	7,050,000	7,759,360	0	(66,529)	0	0	XXX	XXX	XXX	29,344	352,125	XXX	XXX
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS				1FE	1,250,000	103.5720	1,294,650	1,250,000	1,250,000	0	0	0	0	3.302	3.302	FA	15,593	41,275	08/27/2010	02/15/2019
088365-EF-4	BEXAR CNTY TX HOSP DIST BABS				1FE	2,000,000	105.1520	2,103,040	2,000,000	2,000,000	0	0	0	0	3.452	3.452	FA	26,082	69,040	08/27/2010	02/15/2020
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT			4	1FE	4,200,000	100.0000	4,200,000	4,200,000	4,200,000	0	0	0	0	1.100	1.100	MON	3,850	3,008	12/23/2016	11/01/2039
915137-SR-0	UNIVERSITY OF TEXAS			4	1FE	3,248,770	114.6500	4,012,750	3,500,000	3,277,630	0	5,391	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			2	1FE	4,786,801	102.2660	5,200,226	5,085,000	4,857,262	0	9,059	0	0	4.500	5.050	JJ	102,336	228,825	04/28/2015	07/20/2036
25999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						15,485,571	XXX	16,810,666	16,035,000	15,584,892	0	14,450	0	0	XXX	XXX	XXX	211,248	509,938	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			4	1	1,346,905	97.7740	1,308,742	1,338,539	1,344,734	0	(389)	0	0	2.000	1.899	MON	2,231	26,771	10/23/2012	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300		CF	4	1	3,462,862	98.9810	3,298,213	3,332,178	3,443,808	0	(1,221)	0	0	3.000	2.466	MON	8,330	99,965	07/24/2012	08/15/2042
3128PP-WF-7	FGLMC # J10358			4	1	378,054	106.1230	393,576	370,868	375,597	0	(580)	0	0	4.500	3.965	MON	1,391	16,689	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			4	1	275,616	105.8340	285,299	269,571	273,568	0	(483)	0	0	4.500	3.884	MON	1,011	12,131	07/29/2009	07/01/2024
3128PR-V8-9	FGLMC # J12439			4	1	161,660	105.7170	160,755	152,061	159,300	0	(663)	0	0	4.500	2.768	MON	570	6,843	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			4	1	237,657	105.3900	235,596	223,546	234,225	0	(965)	0	0	4.500	2.772	MON	838	10,060	10/31/2011	07/01/2025
3128PT-UT-0	FGLMC #J14194			4	1	570,437	102.7310	605,698	589,589	575,293	0	1,058	0	0	3.000	3.758	MON	1,474	17,688	03/03/2011	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z			4	1	22,536	109.8590	23,806	21,669	21,608	0	(23)	0	0	10.000	9.774	MON	96	2,167	03/05/1998	08/15/2021
313615-AQ-9	FNMA # 050415			4	1	488	108.0370	505	467	474	0	(2)	0	0	9.000	7.889	MON	4	42	05/31/1995	03/01/2021
31361W-SN-3	FNMA # 044053			4	1	5	100.8780	5	5	5	0	0	0	0	9.500	8.241	MON	0	0	05/31/1995	01/01/2018
31362T-TU-7	FNMA # 070763			4	1	244	103.9190	243	234	237	0	(1)	0	0	9.000	7.880	MON	2	21	05/31/1995	03/01/2021
3136A3-EE-7	FNR 2011-143 PZ			4	1	5,610,583	106.4970	5,332,490	5,007,183	5,506,762	0	(21,032)	0	0	4.500	3.583	MON	18,777	219,926	12/01/2016	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP		CF	4	1	3,208,125	103.7910	3,113,724	3,000,000	3,140,544	0	(15,534)	0	0	3.500	2.852	MON	8,750	105,000	05/31/2012	03/25/2041
3136A7-HR-6	FNR 2012-67 HW		CF	4	1	5,983,137	106.8560	5,461,461	5,111,062	5,657,675	0	(72,738)	0	0	4.500	2.701	MON	19,166	229,998	07/13/2012	07/25/2027
3136A9-P8-5	FNR 2012-120 AH		CF	4	1	2,231,449	100.7320	2,276,243	2,259,696	2,235,708	0	1,115	0	0	2.500	2.751	MON	4,708	56,493	10/22/2013	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ		CF	4	1	5,833,208	95.7160	6,721,360	7,022,212	5,935,045	0	45,824	0	0	3.500	4.834	MON	20,481	241,181	12/01/2016	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ			4	1	1,817,644	99.7010	2,214,445	2,221,082	1,848,733	0	14,989	0	0	3.500	4.943	MON	6,478	76,284	12/01/2016	01/25/2044
31371M-JC-2	FNMA # 255959			4	1	105,104	106.3800	109,912	103,320	104,904	0	(48)	0	0	6.000	5.457	MON	517	6,199	09/13/2005	10/01/2035
3137A1-N9-0	FNMS K008 A2		CF	4	1	4,961,422	104.7490	5,347,411	5,105,000	5,039,831	0	14,474	0	0	3.531	3.321	MON	15,021	180,258	01/14/2011	06/25/2020
3137A1-N9-0	FNMS K008 A2			4	1	4,266,719	104.7490	4,189,940	4,000,000	4,109,711	0	(33,352)	0	0	3.531	3.321	MON	11,770	141,240	01/12/2012	06/25/2020
3137A3-KF-5	FHR 3753 DB			4	1	437,289	102.1420	468,623	458,795	452,876	0	3,164	0	0	3.500	4.251	MON	1,338	16,058	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2			4	1	1,009,939	107.7580	1,077,578	1,000,000	1,002,642	0	(1,367)	0	0	4.333	4.207	MON	3,611	43,330	01/20/2011	10/25/2020
3137A6-B2-7	FHR K010 A2		CF	4	1	1,009,939	107.7580	1,077,578	1,000,000	1,002,642	0	(1,367)	0	0	4.333	4.207	MON	3,611	43,330	01/20/2011	10/25/2020
3137A6-ST-0	FHR 3812 AJ			4	1	1,243,777	100.9720	1,259,807	1,247,676	1,245,666	0	206	0	0	3.500	3.561	MON	3,639	43,669	05/17/2011	08/15/2024
3137A7-JJ-5	FHLMC K701 A2			4	1	1,009,988	101.7150	1,017,147	1,000,000	999,019	0	(2,057)	0	0	3.882	3.694	MON	3,235	38,820	02/18/2011	11/25/2017
3137A7-NJ-0	FHLMC K011 A2		CF	4	1	1,516,429	106.9400	1,613,722	1,509,000	1,510,119	0	(1,239)	0	0	4.084	4.020	MON	5,136	61,628	03/18/2011	11/25/2020
3137A8-PP-7	FNMS K012 A2		CF	4	1	1,987,508	107.5210	2,150,420	2,000,000	1,991,228	0	739	0	0	4.184	4.267	MON	6,974	83,704	04/07/2011	12/25/2020
3137AB-YF-2	FHR 3870 WB			4	1	5,566,969	106.5190	5,315,298	4,990,000	5,356,776	0	(45,321)	0	0	4.000	2.793	MON	16,633	199,600	07/27/2012	06/15/2031
3137AN-QX-6	FHR 4027 AB			4	1	1,360,076	105.8270	1,324,465	1,251,543	1,353,828	0	11,574	0	0	4.000	2.436	MON	4,172	50,062	05/23/2012	12/15/2040
3137B0-CQ-5	FHR 4184 GZ			4	1	3,733,225	88.7100	3,542,122	3,992,914	3,619,067	0	(91,972)	0	0	3.000	3.805	MON	9,982	131,333	02/01/2016	03/15/2043
3137B1-ZD-7	FHR 4204 OA			4	1	3,697,346	95.7070	3,798,888	3,969,306	3,765,331	0	8,824	0	0	1.500	2.957	MON	4,962	59,540	10/17/2013	07/15/2042
3137BC-6T-0	FHR 4361 WV			4	1	1,970,689	102.0000	2,025,695	1,985,972	1,973,571	0	1,435	0	0	3.500	3.604	MON	5,792	69,509	06/24/2014	05/15/2044
31384Q-PN-7	FNMA # 530																				

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394R-VI-6	FHLMC 2758 ZG			4	1	9,906,219	113.0870	11,541,409	10,205,752	10,062,314	0	(7,418)	0	0	5.500	5.940	MON	46,776	561,316	03/19/2004	04/15/2033
31397N-LM-5	FNR 2009-11 NB			4	1	1,603,206	107.3440	1,554,782	1,448,408	1,522,715	0	(4,258)	0	0	5.000	2.994	MON	6,035	72,420	07/20/2011	03/25/2029
31397S-LE-2	FNR 2011-30 MC			4	1	746,847	100.4330	753,141	749,893	747,789	0	113	0	0	4.000	4.063	MON	2,500	29,996	04/07/2011	12/25/2036
31398F-DP-3	FNR 2009-85 BC			4	1	3,864,077	106.9610	4,085,798	3,819,909	3,832,213	0	(4,570)	0	0	4.500	4.377	MON	14,325	171,896	10/14/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			4	1	212,537	105.0300	233,365	222,188	218,039	0	236	0	0	4.000	4.721	MON	741	8,887	01/28/2010	11/25/2024
31398J-MR-1	FHR 3573 JB			4	1	3,981,331	107.7820	4,199,279	3,896,104	3,927,045	0	(7,763)	0	0	4.500	4.273	MON	14,610	175,325	09/28/2009	09/15/2024
31398J-RE-5	FHR 3579 MB			4	1	746,765	105.8300	786,860	743,512	743,723	0	(78)	0	0	4.500	4.455	MON	2,788	33,458	01/22/2010	09/15/2024
31398K-JP-6	FHR 3584 MY			4	1	1,214,899	104.5970	1,336,753	1,278,000	1,247,854	0	5,147	0	0	4.000	4.567	MON	4,260	51,120	11/10/2009	10/15/2024
31398L-W9-5	FHR 3627 QH			4	1	1,351,642	106.0690	1,362,570	1,284,602	1,309,109	0	(1,556)	0	0	4.000	3.238	MON	4,282	51,384	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B			4	1	534,484	104.2640	582,389	558,572	548,768	0	600	0	0	4.000	4.666	MON	1,862	22,343	01/28/2010	02/25/2025
31398N-GA-6	FNR 2010-97 PX			4	1	1,043,594	102.4110	1,024,111	1,000,000	1,008,153	0	(5,922)	0	0	4.500	3.857	MON	3,750	45,000	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB			4	1	1,086,875	106.5930	1,065,930	1,000,000	1,029,672	0	(9,205)	0	0	4.500	3.409	MON	3,750	45,000	08/19/2010	08/01/2040
31398V-4P-8	FHR 3643 DB			4	1	983,125	106.4570	1,064,568	1,000,000	992,784	0	1,416	0	0	4.500	4.740	MON	3,750	45,000	04/09/2010	03/15/2025
31398W-MG-6	FHR 3637 AY			4	1	507,027	104.4050	557,955	534,415	523,501	0	673	0	0	4.000	4.835	MON	1,781	21,377	03/26/2010	02/15/2025
31398W-Y7-3	FHR 3652 DC			4	1	1,006,250	106.0870	1,060,872	1,000,000	1,000,828	0	(818)	0	0	4.500	4.435	MON	3,750	45,000	04/21/2010	04/15/2025
31402H-3X-7	FNMA # 729914			4	1	93,428	112.1170	105,840	94,401	93,517	0	18	0	0	5.500	5.727	MON	433	5,192	07/29/2003	08/01/2033
31412S-D3-6	FNMA # 933122			4	1	1,500,948	111.3160	1,650,119	1,482,375	1,500,633	0	(438)	0	0	5.500	5.148	MON	6,794	81,531	01/09/2009	01/01/2038
31414M-WI-3	FNMA # 970737			4	1	503,609	106.1090	511,975	482,500	495,932	0	(1,887)	0	0	5.000	3.751	MON	2,010	24,125	08/31/2009	11/01/2023
31416X-LG-3	FNON AB2126			4	1	3,314,430	102.8040	3,475,249	3,380,455	3,330,389	0	4,015	0	0	3.000	3.419	MON	8,451	101,413	01/07/2011	01/01/2026
31417C-UJ-2	FN POOL # AB5984	CF		4	1	1,658,743	101.9440	1,694,158	1,661,859	1,658,716	0	(7)	0	0	3.000	3.017	MON	4,155	49,856	07/19/2013	08/01/2032
31417H-C5-1	FN AB9991	CF		4	1	1,574,006	101.9660	1,606,453	1,575,483	1,573,835	0	(51)	0	0	3.000	3.000	MON	3,939	47,265	10/04/2013	07/01/2033
31417V-RS-4	FNMA # AC8596	CF		4	1	1,090,120	105.5850	1,141,376	1,080,999	1,086,567	0	(746)	0	0	4.000	3.747	MON	3,603	43,240	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			4	1	613,823	105.7040	630,704	596,669	607,944	0	(1,345)	0	0	4.500	3.693	MON	2,238	26,850	08/31/2009	08/01/2024
31417Y-V4-6	FNMA MA0634			4	1	2,820,400	107.6390	2,918,201	2,711,108	2,802,173	0	(5,142)	0	0	4.500	3.620	MON	10,167	122,000	01/07/2011	01/01/2031
31418A-WD-6	FN MA1543			4	1	651,568	103.9970	659,073	633,744	649,927	0	(629)	0	0	3.500	2.927	MON	1,848	22,181	11/21/2013	08/01/2033
31418M-JL-7	FNMA # AD0266			4	1	360,461	106.0360	361,971	341,366	351,593	0	(1,720)	0	0	5.500	3.682	MON	1,565	18,775	08/21/2009	09/25/2021
31418X-ZQ-4	FNMA # AD9750			4	1	1,117,796	104.2650	1,147,007	1,100,092	1,112,425	0	(1,255)	0	0	3.500	3.087	MON	3,209	38,503	12/02/2010	12/01/2025
31419K-U4-5	FNMA # AE8702			4	1	1,007,275	104.2770	1,032,611	990,255	1,002,081	0	(1,212)	0	0	3.500	3.062	MON	2,888	34,659	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						160,753,793	XXX	165,432,656	159,224,068	159,577,431	0	(247,304)	0	0	XXX	XXX	XXX	518,633	6,218,345	XXX	XXX
3137AB-FV-8	FHR SER1CL	CF		4	1	5,608,028	101.4790	5,646,789	5,564,485	5,575,514	0	(19,723)	0	0	3.154	2.786	MON	14,625	175,504	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1		4,6	1	2,129,322	2.4510	559,096	0	527,561	0	0	(362,569)	0	0	1.721	4.164	MON	32,715	410,196	01/24/2012	09/25/2018
3137AN-MP-7	FHR K707 X1		4,6	1	942,376	2.4480	269,940	0	256,276	0	0	(154,789)	0	0	1.529	3.905	MON	14,046	176,622	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018		4,6	1	2,777,936	5.5860	1,509,788	0	1,463,753	0	0	(294,411)	0	0	1.393	4.132	MON	31,371	398,295	05/08/2012	01/25/2022
3137AV-XP-7	FHR K022 X1		4,6	1FE	2,817,037	5.6630	1,638,399	0	1,640,552	0	0	(291,007)	0	0	1.268	3.055	MON	30,581	414,858	11/28/2012	07/25/2022
3137BM-7D-2	FHMS K051 X1		4,6	1	7,037,039	3.9110	6,369,916	0	6,304,991	0	0	(675,957)	0	0	0.552	4.507	MON	74,934	1,010,283	12/11/2015	09/25/2025
31398J-ZS-5	FHR K004 A2		4	1	1,012,305	105.7130	1,057,125	0	1,002,345	0	0	(1,850)	0	0	4.186	4.010	MON	3,488	41,860	01/27/2011	08/25/2019
31398W-D3-5	FHR K005 A2		4	1	2,040,156	106.3520	2,127,034	0	2,000,000	2,009,707	0	(5,146)	0	0	4.317	4.081	MON	7,195	86,340	05/19/2010	11/25/2019
31398W-D3-5	FHR K005 A2	CF	4	1	2,032,500	106.3520	2,127,034	0	2,000,000	2,007,170	0	(4,298)	0	0	4.317	4.081	MON	7,195	86,340	05/28/2010	11/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						26,396,699	XXX	21,305,121	10,564,485	20,787,869	0	(1,809,750)	0	0	XXX	XXX	XXX	216,150	2,800,298	XXX	XXX
02765U-CX-0	AMERICAN MUN PIIR-OHIO INC			2	1FE	5,000,000	107.3710	5,368,550	5,000,000	5,000,000	0	0	0	0	5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BT-4	BRAZOS			2	1FE	4,203,125	95.9010	4,795,052	5,000,000	4,355,739	0	35,275	0</								

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47770V-AY-6	JOBSOHO BEVERAGE SYS				1FE	1,880,660		105.7930	2,115,860	2,000,000	0	6,122	0	0	3.985	4.527	JJ	39,850	79,700	07/30/2013	01/01/2029
485429-Y6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL				1FE	3,380,000		102.9890	3,481,028	3,380,000	0	0	0	0	3.491	3.491	AO	24,910	117,996	08/13/2015	04/15/2023
592643-AA-8	MET WASHINGTON DC ARPTS		4		6AM	2,669,960		140.2310	2,804,620	2,000,000	0	(8,847)	0	0	7.462	5.289	AO	37,310	149,240	05/15/2014	10/01/2046
594477-JU-4	MICHIGAN ST FIN AUTH REVENUE GENERAL				1FE	5,000,000		95.9430	4,797,150	5,000,000	0	0	0	0	2.394	2.394	MN	19,950	26,600	07/29/2016	11/01/2023
594477-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL				1FE	5,000,000		94.0720	4,703,600	5,000,000	0	0	0	0	2.710	2.710	MN	22,583	30,111	07/29/2016	11/01/2026
594477-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL				1FE	5,000,000		91.9130	4,595,650	5,000,000	0	0	0	0	3.585	3.585	MN	29,875	39,833	07/29/2016	11/01/2035
60416Q-QK-4	MN HSG FIN AGY	2			1FE	3,968,026		97.7160	3,877,396	3,968,026	0	0	0	0	2.730	2.730	MON	9,027	37,328	07/15/2016	08/01/2046
60535Q-LZ-1	MISSSFH	2			1FE	2,634,136		97.9550	2,580,268	2,634,136	0	0	0	0	3.050	3.069	MON	6,695	80,393	06/24/2015	12/01/2034
60637B-CR-9	MISSOURI ST HSG DEV	2			1FE	2,345,667		95.5270	2,240,746	2,345,667	0	0	0	0	2.550	2.550	MON	4,985	59,815	03/15/2013	10/01/2034
626207-YM-0	MEAG TXB PLT	4			1FE	15,000,000		122.2110	18,331,650	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
64971W-WT-3	NEW YORK CITY NY TRANSITIONAL GENERAL	2			1FE	5,244,000		101.0140	5,050,700	5,000,000	0	(14,893)	0	0	3.450	2.859	MN	28,750	86,250	04/29/2016	11/01/2026
65819W-AF-0	NORTH CAROLINA PIWR POWER				1FE	10,000,000		102.0970	10,209,700	10,000,000	0	0	0	0	3.308	3.308	JJ	165,400	304,152	07/16/2015	07/01/2021
658207-SW-6	NORTH CAROLINA ST HSG SFH	2			1FE	2,274,000		92.0670	2,209,608	2,400,000	0	258	0	0	3.600	3.935	JJ	10,560	0	11/18/2016	07/01/2041
663903-DM-1	NORTHEAST OH	2			1FE	2,140,820		110.1190	2,202,380	2,000,000	0	(3,190)	0	0	6.038	5.525	MN	15,430	120,760	08/03/2011	11/15/2040
677377-ZM-4	OHIO HSG FIN	2			1FE	1,265,000		96.6400	1,222,496	1,265,000	0	0	0	0	2.720	2.735	MON	126,163	34,408	03/13/2013	11/01/2041
677377-ZP-7	OHIO HSG FIN	2			1FE	6,610,000		96.1650	6,356,507	6,610,000	0	0	0	0	2.650	2.650	MON	14,597	59,848	07/15/2016	11/01/2041
677555-Q4-9	OH ECON DEV REV	4			1FE	1,000,000		103.8170	1,038,170	1,000,000	0	0	0	0	4.215	4.237	MJSD	151,038	42,150	08/10/2012	06/01/2027
677555-XJ-8	OH ECON DEV REV	4			1FE	1,935,000		105.3050	2,037,652	1,935,000	0	0	0	0	5.890	5.934	MJSD	9,498	113,972	10/23/2006	12/01/2021
677555-KX-5	OH ECON DEV REV OHIO ECON TXB BD	4			1FE	200,000		100.3350	200,670	200,000	0	0	0	0	6.000	6.044	MJSD	1,000	12,000	07/19/2007	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT	4			1FE	2,035,000		105.0990	2,138,765	2,035,000	0	0	0	0	6.450	6.502	MJSD	10,938	131,258	07/03/2008	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT	4			1FE	1,190,000		108.2840	1,288,580	1,190,000	0	0	0	0	5.875	5.919	MJSD	5,826	69,912	10/27/2009	09/01/2019
67756Q-NP-8	OHFA SINGLE FAMILY HSG	2			1FE	10,664,914		96.5280	10,294,628	10,664,914	0	0	0	0	2.700	2.700	MON	23,996	287,953	04/21/2015	03/01/2036
67756Q-NS-2	OHFA SINGLE FAMILY HSG	2			1FE	8,218,701		97.4530	8,009,370	8,218,701	0	0	0	0	2.900	2.900	MON	19,862	182,067	02/17/2016	09/01/2037
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	2			1FE	2,000,000		107.9670	2,159,340	2,000,000	0	0	0	0	5.310	5.310	FA	44,250	106,200	01/23/2014	08/01/2046
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R	2			2AM	2,415,000		92.2230	2,227,185	2,415,000	0	0	0	0	3.500	3.500	MN	10,800	36,628	06/06/2016	05/15/2026
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	2,980,000		100.0000	2,980,000	2,980,000	0	0	0	0	0.700	0.700	MON	1,637	14,534	09/09/2010	08/01/2033
792905-DV-0	ST PAUL MN HEALTH PARTNERS				1FE	1,500,000		103.5740	1,553,610	1,500,000	0	0	0	0	4.089	4.089	JJ	30,668	64,743	05/29/2015	07/01/2026
880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG	2			1FE	2,410,000		100.1360	2,413,278	2,410,000	0	0	0	0	3.875	3.875	JJ	46,694	66,409	09/24/2015	07/01/2035
880558-AL-5	TENNESSEE ST SCH BOND AUTH				1FE	1,545,000		100.2600	1,549,017	1,545,000	0	0	0	0	2.779	2.779	MN	7,156	42,936	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH				1FE	1,920,000		100.4960	1,929,523	1,920,000	0	0	0	0	2.979	2.979	MN	9,533	57,197	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH				1FE	1,750,000		100.3510	1,756,143	1,750,000	0	0	0	0	3.129	3.129	MN	9,126	54,758	07/13/2012	05/01/2025
928120-3Z-8	VIRGINIA ST HSG AUTH	2			1FE	2,000,000		100.5510	2,011,020	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-K5-6	VHDA 2013-B A				1FE	2,812,611		97.2410	2,735,011	2,812,611	0	0	0	0	2.750	2.757	MON	6,446	77,379	04/26/2013	04/25/2042
92812U-M2-1	VHDA 2013-C A				1FE	2,923,550		101.4580	2,966,175	2,923,550	0	0	0	0	4.250	4.250	MON	2,071	124,251	10/18/2013	10/25/2043
92812U-Q4-3	VHDA 2014-A A	4			1FE	1,892,401		100.4880	1,901,636	1,892,401	0	0	0	0	3.500	3.502	MON	5,520	60,715	11/21/2014	10/25/2037
92812U-Q5-0	VHDA 2015-A A				1FE	17,856,574		97.5780	18,055,495	18,503,653	0	2,345	0	0	3.250	3.461	MON	50,114	432,410	10/28/2016	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV				1FE	759,306		97.6310	741,318	759,306	0	0	0	0	3.250	3.250	MON	411	24,677	03/11/2013	04/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						195,597,635	XXX	199,097,301	196,023,279	195,684,766	0	13,207	0	0	XXX	XXX	XXX	1,754,518	5,769,250	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						398,233,698	XXX	402,645,744	381,846,832	391,634,958	0	(2,029,397)	0	0	XXX	XXX	XXX	2,700,549	15,297,831	XXX	XXX
00003F-AB-9	A&E TELEVISION PP				1	1,558,920		100.9690	1,514,538	1,500,000	0	(5,474)	0	0	3.630	2.940	FA	19,511	27,225	05/05/2016	08/22/2022
00003F-AC-7	A&E TELEVISION PP				1	1,561,680		100.5650	1,508,470	1,500,000	0	(4,155)	0	0	3.780	3.210	FA	20,318	28,350	05/05/2016	08/22/2024
00101J-AF-3	ADT CORP/THE-W ISSUE		LS		3FE	1,850,000		95.2500	1,905,000	2,000,000	0	16,809	0	0	3.500	4.620	JJ	32,278	80,000	06/04/2014	07/15/2022
001192-AH-6	AGL CAPITAL CORPORATION	2			2FE	1,996,660		116.2860	2,325,710	2,000,000	0	57	0	0	5.875	5.887					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
00440E-AV-9	ACE INA HOLDINGS INC	LS		2	1FE	2,990,790		101,1470	3,034,413	3,000,000	2,991,657	0	748	0	3.350	3.385	MN	16,192	100,500	10/27/2015	05/03/2026	
00507V-AJ-8	ACTIVISION BLIZZARD	LS		2	2FE	5,976,840		94,7720	5,686,302	6,000,000	5,977,385	0	545	0	3.400	3.446	MS	57,800	0	09/14/2016	09/15/2026	
00817Y-AH-1	AETNA INC				2FE	2,471,376		105,1130	2,522,707	2,400,000	2,439,589	0	(9,961)	0	3.950	3.467	MS	31,600	94,800	09/03/2013	09/01/2020	
00912X-AQ-7	AIR LEASE CORP	LS			2FE	7,855,838		102,9060	8,129,598	7,900,000	7,866,892	0	5,792	0	3.750	3.842	FA	123,438	296,250	01/08/2015	02/01/2022	
01039Z-DZ-8	ALABAMA POWER CO SERIES Q				1FE	2,979,543		103,3390	2,841,817	2,750,000	2,776,223	0	(32,065)	0	5.500	4.256	AO	31,931	151,250	10/15/2009	10/15/2017	
01877K-AD-5	ALLIANCE PIPELINE		4		2FE	3,267,353		100,1990	3,485,521	3,478,609	3,324,181	0	(30,076)	0	4.591	5.611	JD	444	159,703	01/12/2007	12/31/2025	
01959L-AA-0	ALL INA HEALTH SYSTEM		2		1FE	1,000,000		106,3940	1,063,944	1,000,000	1,000,000	0	0	0	4.805	4.805	MN	6,140	48,050	09/09/2015	11/15/2045	
02000Z-AS-0	ALLSTATE CORPORATION				1FE	938,570		117,3570	1,173,570	1,000,000	950,129	0	1,461	0	5.550	6.002	MN	8,017	55,500	10/17/2006	05/09/2035	
02079K-AA-5	ALPHABET	LS			1FE	1,099,130		105,9560	1,059,555	1,000,000	1,086,308	0	(12,822)	0	3.625	1.579	MN	4,229	36,250	04/27/2016	05/19/2021	
02209S-AD-5	ALTRIA GROUP INC				1FE	2,997,930		114,3340	3,430,014	3,000,000	2,999,455	0	256	0	9.700	9.711	MN	41,225	291,000	11/05/2008	11/10/2018	
02313S-AJ-5	AMAZON.COM INC		2		1FE	3,504,306		98,8430	3,666,098	3,709,000	3,541,012	0	25,299	0	2.500	3.351	MN	8,242	92,725	07/13/2015	11/29/2022	
02313S-AP-1	AMAZON.COM INC		2		2FE	4,289,320		109,9020	4,396,064	4,000,000	4,272,490	0	(10,387)	0	4.800	4.243	JD	13,867	192,000	04/30/2015	12/05/2034	
02343U-AA-3	AMCOR FINANCE USA INC		2		1FE	4,998,750		97,8080	4,890,390	5,000,000	4,998,821	0	.71	0	3.625	3.628	AO	31,719	90,625	04/19/2016	04/28/2026	
02360F-AA-4	UNION ELECTRIC CO				1FE	4,605,400		107,9380	5,396,920	5,000,000	4,890,366	0	35,691	0	5.100	5.977	AO	63,750	255,000	08/23/2006	10/01/2019	
02361D-AE-0	AMEREN ILLINOIS CO				1FE	999,189		103,9570	1,039,570	1,000,000	999,893	0	.116	0	6.125	6.138	MN	7,826	61,250	10/04/2010	11/15/2017	
02406P-AM-2	AMERICAN AXLE	LS		2	3FE	200,000		103,2500	206,500	200,000	200,000	0	.0	0	6.250	6.250	MS	3,681	12,500	02/14/2013	03/15/2021	
025816-AX-7	AMERICAN EXPRESS CO				1FE	997,420		102,9490	1,029,487	1,000,000	999,778	0	.321	0	6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017	
025816-BL-2	AMERICAN EXPRESS CO		2		3FE	3,000,000		94,8750	2,846,250	3,000,000	3,000,000	0	.0	0	4.900	4.900	MS	43,283	147,000	02/25/2015	12/29/2049	
02581M-DX-4	AMERICAN EXPRESS				2	1FE		104,599347	100,7620	14,635,666	14,525,000	14,598,602	0	(745)	0	2.600	2.453	MS	112,246	0	12/19/2016	09/14/2020
02581M-EB-1	AMERICAN EXPRESS		2		1FE	2,014,720		98,7260	2,000,000	2,013,150	1,974,518	0	(1,570)	0	2.250	2.088	MN	7,000	22,500	06/13/2016	05/05/2021	
03040W-AB-1	AMER WATER CAP CORP				1FE	5,000,000		103,6800	5,184,000	5,000,000	5,000,000	0	.0	0	6.085	6.085	AO	64,231	304,250	06/18/2008	10/15/2017	
03040W-AD-7	AMER WATER CAP CORP				1FE	3,914,858		133,2000	5,328,012	4,000,000	3,925,897	0	1,586	0	6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037	
03095S-AN-8	AMERITECH CAPITAL FUNDING				2FE	4,913,963		113,2400	6,369,728	5,625,000	5,161,986	0	25,573	0	6.550	7.662	JJ	169,891	368,438	09/10/2002	01/15/2028	
03116Z-AV-2	AMGEN INC				2FE	3,287,680		101,8010	3,054,024	3,000,000	3,018,073	0	(42,149)	0	5.850	4.373	JD	14,625	175,500	09/23/2009	06/01/2017	
03116Z-AX-8	AMGEN INC				2FE	4,237,800		106,0390	4,241,552	4,000,000	4,045,357	0	(30,069)	0	6.150	5.308	JD	20,500	246,000	06/09/2009	06/01/2018	
032177-AF-4	AMSTED INDUSTRIES	LS		2	3FE	4,000,000		98,2500	3,930,000	4,000,000	4,000,000	0	.0	0	5.375	5.375	MS	63,306	215,000	09/04/2014	09/15/2024	
03523T-AN-8	ANHEUSER-BUSCH				2FE	4,001,889		109,0040	3,722,476	3,415,000	3,659,659	0	(75,955)	0	5.375	2.895	JJ	84,640	183,556	03/27/2012	01/15/2020	
03524Z-AN-6	ANHEUSER-BUSCH INBEV FIN		2		1FE	4,988,250		107,3730	5,368,665	5,000,000	4,988,465	0	.215	0	4.900	4.915	FA	102,083	126,583	01/13/2016	02/01/2046	
035287-AG-6	ANIXTER INC				3FE	5,000,000		103,7500	5,187,500	5,000,000	5,000,000	0	.0	0	5.500	5.500	MS	91,667	137,500	05/23/2016	03/01/2023	
03773S-CE-5	APPALACHIAN PWIR				2FE	1,933,280		115,3470	2,306,946	2,000,000	1,946,143	0	1,516	0	5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035	
03773S-CM-7	APPALACHIAN PWIR				2FE	4,911,800		131,6720	6,583,615	5,000,000	4,922,315	0	1,527	0	7.000	7.143	AO	87,500	350,000	03/26/2008	04/01/2038	
037833-BX-7	APPLE INC		2		1FE	1,988,460		107,7670	2,155,346	2,000,000	1,988,615	0	.155	0	4.650	4.686	FA	33,067	46,500	02/16/2016	02/23/2046	
038336-CF-8	APTARGROUP PP				2	1FE		98,1170	981,172	1,000,000	1,000,000	0	.0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022	
039483-BB-7	ARCHER-DANIELS-MIDLAND				1FE	2,014,580		108,2500	2,165,004	2,000,000	2,006,933	0	(1,486)	0	4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021	
042735-BD-1	ARROW ELECTRONICS INC		2		2FE	8,960,140		98,9040	8,901,333	9,000,000	8,969,667	0	5,161	0	3.500	3.571	AO	78,750	315,000	03/10/2015	04/01/2022	
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	1,122,790		111,1740	1,111,736	1,000,000	1,052,032	0	(14,826)	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020	
05348E-AT-6	AVALONBAY COMMUNITIES		2		1FE	2,825,669		105,6020	2,849,134	2,698,000	2,805,733	0	(13,988)	0	4.200	3.527	JD	5,036	113,316	07/17/2015	12/15/2023	
05379B-AN-7	AVISTA CORP				1FE	1,993,320		104,8270	2,096,548	2,000,000	1,998,877	0	.738	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018	
053807-AS-2	AVNET INC		2		2FE	1,985,520		97,3010	1,946,016	2,000,000	1,986,439	0	.919	0	4.625	4.716	AO	19,528	50,361	03/21/2016	04/15/2026	
053807-AT-0	AVNET INC				2FE	14,966,850		100,5240	15,078,555	15,000,000	14,967,338	0	.488	0	3.750	3.799	JD	45,313	0	11/29/2016	12/01/2021	
05531F-AK-9	BB&T CORPORATION		2		1FE	5,509,020		100,1390	5,507													

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	4,064,548	100.2660	4,010,640	4,000,000	4,000,623	0	(7,349)	0	0	5.500	5.308	FA	91,667	220,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,958,240	107.7680	2,155,356	2,000,000	1,986,270	0	4,545	0	0	5.750	6.029	MS	33,861	115,000	08/20/2009	09/15/2019
096630-AD-0	BOARDWALK PIPELINES LLC			2	2FE	15,669,450	102.5580	15,383,640	15,000,000	15,651,984	0	(17,466)	0	0	4.950	4.282	JD	33,000	371,250	09/30/2016	12/15/2024
097023-AZ-8	BOEING CO				1FE	989,580	108.6510	1,086,509	1,000,000	996,344	0	1,057	0	0	4.875	5.003	FA	18,417	48,750	07/23/2009	02/15/2020
097751-BF-7	BOMBARDIER INC				4FE	1,599,485	95.3400	1,484,444	1,557,000	1,585,705	0	(3,919)	0	0	6.125	5.757	JJ	43,974	95,366	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC	LS		2	4FE	2,800,000	94.0000	2,632,000	2,800,000	2,800,000	0	0	0	0	6.000	6.000	AO	35,467	168,000	03/31/2014	10/15/2022
10510K-AC-1	BRAMBLES USA INC			2	2FE	9,500,440	101.6740	9,659,059	9,500,000	9,500,372	0	(73)	0	0	4.125	4.124	AO	74,021	391,875	10/22/2015	10/23/2025
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	1,101,280	130.1640	1,301,641	1,000,000	1,058,944	0	(4,270)	0	0	6.800	6.000	MN	8,689	68,000	09/10/2002	11/15/2026
11120V-AA-1	BRIXMOR OPERATING PART			2	2FE	5,000,550	98.3480	4,917,390	5,000,000	5,000,550	0	0	0	0	3.850	3.848	FA	80,208	96,250	06/15/2016	02/01/2025
11120V-AC-7	BRIXMOR OPERATING PART			2	2FE	4,966,400	99.5560	4,977,820	5,000,000	4,967,919	0	1,519	0	0	4.125	4.208	JD	9,167	104,271	06/02/2016	06/15/2026
11120V-AD-5	BRIXMOR OPERATING PART			2	2FE	9,973,600	96.8380	9,683,790	10,000,000	9,974,820	0	1,220	0	0	3.250	3.292	MS	114,653	0	08/15/2016	09/15/2023
114259-AP-9	BROOKLYN UNION GAS CO			2	1FE	7,000,000	102.7580	7,193,025	7,000,000	7,000,000	0	0	0	0	4.504	4.504	MS	97,211	157,640	03/07/2016	03/10/2046
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	10,204,200	128.2810	11,814,689	9,210,000	10,044,877	0	(19,511)	0	0	7.400	6.541	MS	200,676	644,540	05/26/2016	09/15/2035
118230-AK-7	BUCKEYE PARTNERS			2	2FE	17,493,609	101.0890	17,968,499	17,775,000	17,551,446	0	29,147	0	0	4.150	4.374	JJ	368,831	737,663	12/18/2014	07/01/2023
118230-AN-1	BUCKEYE PARTNERS			2	2FE	998,250	101.9330	1,019,328	1,000,000	998,626	0	145	0	0	4.350	4.371	AO	9,183	43,500	09/09/2014	10/15/2024
12189L-AA-9	BURLINGTON NORTH SANTA FE				1FE	3,099,900	121.8310	3,654,939	3,000,000	3,089,739	0	(1,928)	0	0	5.750	5.518	MN	28,750	172,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			2	1FE	1,975,230	111.7290	2,234,572	2,000,000	1,977,514	0	452	0	0	4.950	5.030	MS	29,150	99,000	08/25/2011	09/15/2041
12189L-AL-5	BURLINGTON NORTH SANTA FE			2	1FE	2,883,420	102.0130	3,060,393	3,000,000	2,919,105	0	12,665	0	0	3.050	3.580	MS	30,500	91,500	01/30/2014	09/01/2022
1248EP-AX-1	CCO HLDGS LLC/CAP CORP			2	3FE	677,700	103.6250	658,019	635,000	656,514	0	(6,410)	0	0	6.625	5.392	JJ	17,646	42,069	06/12/2013	01/31/2022
1248EP-BB-8	CCO HLDGS LLC/CAP CORP			2	3FE	1,513,062	103.0000	1,545,000	1,500,000	1,506,156	0	(2,577)	0	0	5.250	5.051	MS	23,188	78,750	03/12/2014	03/15/2021
1248EP-BE-2	CCO HLDGS LLC/CAP CORP			2	3FE	1,122,000	104.5000	1,172,490	1,122,000	1,122,000	0	0	0	0	5.750	5.750	JJ	29,749	64,515	04/19/2013	01/15/2024
12543D-AQ-3	CHS/COMMUNITY HEALTH	LS		2	5FE	383,438	76.0300	285,113	375,000	377,491	0	(1,489)	0	0	7.125	6.664	JJ	12,320	26,719	07/12/2012	07/15/2020
125896-BE-9	CHS ENERGY CORP				2FE	2,851,680	110.5480	3,316,446	3,000,000	2,941,796	0	16,385	0	0	6.250	6.960	FA	78,125	187,500	06/03/2010	02/01/2020
12592B-AE-4	CHH INDUSTRIAL CAPITAL L	LS			3FE	4,972,300	102.6250	5,131,250	5,000,000	4,978,157	0	5,093	0	0	4.375	4.500	MN	33,420	218,750	11/03/2015	11/06/2020
12626P-AJ-2	CRH AMERICA INC				2FE	1,499,445	109.3690	1,640,535	1,500,000	1,499,873	0	75	0	0	8.125	8.131	JJ	56,198	121,875	07/16/2008	07/15/2018
12626P-AM-5	CRH AMERICA INC	LS			2FE	4,993,850	101.6950	5,084,750	5,000,000	4,994,693	0	526	0	0	3.875	3.890	MN	23,142	193,750	05/12/2015	05/18/2025
126408-GH-7	CSX CORP			2	2FE	2,972,220	103.9010	3,117,027	3,000,000	2,972,901	0	681	0	0	4.750	4.812	MN	12,271	142,500	02/03/2016	05/30/2042
126458-AB-4	CTR PARTNERSHIP/CARETRST			2	4FE	4,887,500	101.7500	5,087,500	5,000,000	4,903,749	0	16,249	0	0	5.875	6.382	JD	24,479	293,750	02/22/2016	06/01/2021
126650-QK-4	CVS CORP			2	2FE	1,999,140	102.6420	2,052,842	2,000,000	1,999,301	0	112	0	0	3.500	3.507	JJ	31,306	70,000	07/13/2015	07/20/2022
12686C-BA-6	CABLEVISION SYSTEMS	LS			4FE	456,000	109.7500	439,000	400,000	434,214	0	(9,325)	0	0	8.000	5.139	AO	6,756	32,000	07/23/2014	04/15/2020
12686C-BB-4	CABLEVISION SYSTEMS				4FE	573,390	97.5000	540,150	554,000	569,405	0	(2,258)	0	0	5.875	5.304	MS	9,583	32,548	03/10/2015	09/15/2022
12695*-AA-3	CVS CAREMARK PP			4	2Z	5,969,401	94.4210	5,636,394	5,969,401	5,969,401	0	0	0	0	3.416	3.416	MON	11,895	48,231	09/09/2016	10/10/2038
13342B-AN-5	CAMERON INTERNATIONAL CORP				1FE	3,500,980	99.9600	3,498,586	3,500,000	3,500,880	0	(101)	0	0	1.400	1.344	JD	2,178	24,500	12/07/2016	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY				1FE	4,500,000	100.1450	4,506,530	4,500,000	4,500,000	0	0	0	0	1.173	1.176	MON	2,933	18,357	08/10/2016	05/10/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	1,495,740	103.5670	1,553,505	1,500,000	1,499,605	0	531	0	0	6.750	6.789	MS	29,813	101,250	08/28/2007	09/15/2017
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2FE	4,999,600	100.1990	5,009,965	5,000,000	4,999,639	0	33	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
140420-NG-1	CAPITAL ONE BANK USA NA			2	2FE	4,530,034	99.9800	4,529,085	4,530,000	4,529,987	0	(47)	0	0	1.200	1.197	FA	20,838	0	09/28/2016	02/13/2017
14162V-AA-4	CARE CAPITAL PROPERTIES			2	2FE	5,000,000	97.2780	4,863,920	5,000,000	5,000,000	0	0	0	0	5.125	5.125	FA	118,872	0	07/07/2016	08/15/2026
141781-AX-2	CARGILL INC				1FE	4,478,625	104.0720	4,683,236	4,500,000	4,497,500	0	2,611	0	0	6.000	6.064	MN	25,500	270,000	11/19/2007	11/27/2017
141781-AZ-7	CARGILL INC				1FE	1,522,005	102.4450	1,536,671	1,500,000	1,511,857	0	(2,224)	0	0	3.250	3.074	MN	6,229	48,750	02/15/201	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-HD-6	CITIGROUP				2FE	5,282,300		5,146,280	5,000,000	5,231,405	0	(30,033)	0	0	3.875	3.116	AO	35,521	193,750	04/09/2015	10/25/2023
172967-JP-7	CITIGROUP				2FE	2,367,295		2,358,031	2,410,000	2,373,236	0	3,743	0	0	3.300	3.513	AO	14,139	79,530	05/26/2015	04/27/2025
172967-KG-5	CITIGROUP				2FE	9,986,700		9,934,710	10,000,000	9,987,786	0	1,086	0	0	3.700	3.716	JJ	173,694	185,000	01/05/2016	01/12/2026
180551-AK-8	CLARION LIONS PP				2	1,576,920		1,589,086	1,500,000	1,527,664	0	(10,336)	0	0	5.840	5.032	JD	3,893	87,600	08/30/2011	06/15/2019
184510-AM-0	CLEAR CHANNEL WORLDWIDE	LS		2	4FE	2,428,778		2,341,525	2,290,000	2,378,964	0	(20,164)	0	0	6.500	5.375	MN	19,020	148,850	07/23/2014	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	992,430		1,225,972	1,000,000	993,766	0	163	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
191219-AX-2	COCA COLA ENTERPRISES				1FE	3,250,260		3,888,519	3,000,000	3,200,564	0	(5,114)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650		6,850,635	5,000,000	4,952,137	0	1,769	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	3,059,950		3,898,404	3,000,000	3,045,839	0	(1,603)	0	0	7.630	7.460	MN	19,711	228,900	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	539,935		610,345	500,000	530,772	0	(1,104)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AF-8	COMCAST CORP				1FE	1,816,540		2,386,718	2,000,000	1,851,323	0	4,157	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP				1FE	1,195,270		1,289,164	1,000,000	1,173,630	0	(4,847)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP				1FE	1,995,180		2,082,740	2,000,000	1,999,433	0	614	0	0	6.300	6.334	MN	16,100	126,000	08/20/2007	11/15/2017
20030N-BE-0	COMCAST CORP				1FE	1,998,360		2,078,344	2,000,000	1,998,524	0	30	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
202795-HV-5	COMMONWEALTH EDISON				1FE	1,075,160		1,053,270	1,000,000	1,041,617	0	(10,901)	0	0	4.000	2.772	FA	16,667	40,000	10/24/2010	08/01/2020
20369E-AA-0	COMMUNITY HOSPITALS OF I				1FE	2,000,000		2,001,374	2,000,000	2,000,000	0	0	0	0	4.237	4.237	MN	14,123	84,740	06/04/2015	05/01/2025
207597-DI-2	CONN LT & PIWR				1FE	994,150		1,006,371	1,000,000	999,865	0	791	0	0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DY-8	CONN LT & PIWR				1FE	4,341,920		4,112,300	4,000,000	4,033,647	0	(48,745)	0	0	5.750	4.453	MS	76,667	230,000	10/06/2009	09/01/2017
207597-ED-3	CONN LT & PIWR				1FE	5,248,770		5,271,165	5,000,000	5,045,196	0	(32,148)	0	0	5.650	4.940	MN	47,083	282,500	10/15/2009	05/01/2018
20825C-AR-5	CONCOPHILLIPS				2FE	993,260		1,073,989	1,000,000	998,258	0	765	0	0	5.750	5.840	FA	23,958	57,500	01/29/2009	02/01/2019
21036P-AL-2	CONSTELLATION BRANDS				2FE	618,000		640,798	618,000	618,000	0	0	0	0	4.250	4.250	MN	4,378	26,265	04/30/2013	05/01/2023
210518-CG-9	CONSUMERS ENERGY CO				1FE	1,116,390		1,104,809	1,100,000	1,105,547	0	(10,843)	0	0	5.150	1.002	FA	21,401	0	09/30/2016	02/15/2017
224044-BI-6	COX COMMUNICATIONS INC				2FE	1,892,520		1,945,940	2,000,000	1,910,870	0	12,966	0	0	3.250	4.101	JD	2,889	65,000	07/24/2015	12/15/2022
224044-BY-2	COX COMMUNICATIONS INC				2FE	7,734,630		8,677,706	9,997,000	7,769,165	0	32,569	0	0	4.700	6.486	JD	20,883	469,859	12/17/2015	12/15/2042
224044-CG-0	COX COMMUNICATIONS INC	2			2FE	2,495,775		2,383,790	2,500,000	2,495,884	0	109	0	0	3.350	3.370	MS	25,125	0	09/08/2016	09/15/2026
225310-AK-7	CREDIT ACCEPTANC	2			4FE	2,230,788		2,308,793	2,247,000	2,232,298	0	1,510	0	0	7.375	7.509	MS	48,794	82,858	04/15/2016	03/15/2023
228227-BD-5	CROWN CASTLE INTL				2FE	596,750		630,683	586,000	593,258	0	(1,023)	0	0	5.250	5.007	JJ	14,186	30,765	04/30/2013	01/15/2023
23314F-AN-9	DCT INDUSTRIAL PP				2	7,000,000		6,776,990	7,000,000	7,000,000	0	0	0	0	3.750	3.750	FA	104,271	0	07/19/2016	08/08/2024
233851-BI-3	DAIMLER FINANCE NA LLC	LS			1FE	4,989,850		4,944,990	5,000,000	4,991,279	0	889	0	0	3.300	3.324	MN	19,250	165,000	05/11/2015	05/19/2025
233851-CA-0	DAIMLER FINANCE NA LLC	LS			1FE	12,475,625		12,565,550	12,500,000	12,482,174	0	4,665	0	0	2.700	2.742	FA	138,750	337,500	07/28/2015	08/03/2020
244199-BD-6	DEERE & COMPANY				1FE	1,125,640		1,197,306	1,000,000	1,107,516	0	(6,204)	0	0	5.375	4.275	AO	11,198	53,750	12/05/2013	10/16/2029
24422E-QV-4	JOHN DEERE CAPITAL				1FE	1,992,940		2,135,306	2,000,000	1,998,847	0	637	0	0	5.750	5.787	MS	36,097	115,000	09/03/2008	09/10/2018
247916-AD-1	DENBURY RESOURCES INC				5FE	2,000,000		1,745,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	18,333	110,000	04/16/2014	05/01/2022
25179M-AL-7	DEVON ENERGY CORPORATION	LS		2	2FE	7,054,380		7,198,093	7,000,000	7,049,340	0	(1,065)	0	0	5.600	5.545	JJ	180,756	392,000	08/10/2011	07/15/2041
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2				2FE	4,997,850		5,298,280	5,000,000	4,998,139	0	289	0	0	5.450	5.457	JD	12,111	146,847	05/17/2016	06/15/2023
254010-AD-3	DIGNITY HEALTH				1FE	4,000,000		3,975,968	4,000,000	4,000,000	0	0	0	0	3.812	3.812	MN	25,413	152,480	10/07/2014	11/01/2024
25468P-BI-5	DISNEY				1FE	3,370,410		4,107,507	3,000,000	3,271,872	0	(10,686)	0	0	7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
25468P-CK-0	DISNEY				1FE	998,180		1,079,877	1,000,000	999,509	0	204	0	0	5.500	5.524	MS	16,194	55,000	03/11/2009	03/15/2019
25468P-CT-1	DISNEY				1FE	944,780		1,003,037	1,000,000	963,690	0	6,401	0	0	2.550	3.327	FA	9,633	25,500	12/10/2013	02/15/2022
25470D-AK-5	DISCOVERY COMMUNICATIONS	2			2FE	2,624,106		2,674,060	2,805,000	2,643,311	0	16,181	0	0	3.450	4.291	MS	28,494	96,773	10/20/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS	2			2FE	5,977,980		6,309,762	6,000,000	5,979,386	0	1,406	0	0	4.900	4.947	MS	89,833	147,000	03/08/2016	03/11/2026
25470X-AB-1	DISH DBS CORP				3FE	1,649,096		1,656,120	1,492,000	1,562,776	0	(23,970)	0	0	7.875	5.920	MS	39,13			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29266M-AF-6	IBERDROLA FINANCE				2FE	2,132,260		122,1300	2,000,000	2,110,528	0	(2,832)	0	0	6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29364D-AS-9	ENTERGY ARKANSAS INC			2	1FE	5,056,650		103,4860	5,000,000	5,043,198	0	(5,180)	0	0	3.700	3.563	JD	15,417	185,000	03/26/2014	06/01/2024
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	2,991,030		109,1080	3,000,000	2,996,142	0	932	0	0	5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			2	2FE	1,996,900		105,2680	2,000,000	1,997,039	0	47	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29444U-AL-0	EQUINIX INC	LS		2	4FE	180,000		103,0000	180,000	180,000	0	0	0	0	4.875	4.875	AO	2,194	8,775	02/28/2013	04/01/2020
29444U-AM-8	EQUINIX INC			2	4FE	541,000		103,7500	541,000	541,000	0	0	0	0	5.375	5.375	AO	7,270	29,079	02/28/2013	04/01/2023
30219G-AJ-7	EXPRESS SCRIPTS INC				2FE	4,502,340		99,6270	4,500,000	4,501,684	0	(656)	0	0	1.250	1.160	JD	4,531	28,125	10/27/2016	06/02/2017
30219G-AQ-1	EXPRESS SCRIPTS INC			2	2FE	4,995,550		96,6920	4,834,615	5,000,000	0	4,995,857	0	0	3.000	3.014	JJ	73,333	0	06/29/2016	07/15/2023
30227C-AB-3	EXTERRAN PARTNERS/EXLP			2	4FE	1,526,913		97,0000	1,491,860	1,538,000	0	1,530,799	0	1,344	6.000	6.120	AO	23,070	92,280	01/10/2014	04/01/2021
31620M-AH-9	FIDELITY NATIONAL INFORM			2	2FE	1,182,917		102,7570	1,220,753	1,188,000	0	1,184,937	0	502	5.000	5.057	MS	17,490	59,400	08/27/2012	03/15/2022
31620M-AQ-9	FIDELITY NATIONAL INFORM			2	2FE	998,170		106,6210	1,000,000	998,439	0	227	0	0	4.500	4.531	AO	9,500	44,375	10/13/2015	10/15/2022
31620M-AR-7	FIDELITY NATIONAL INFORM			2	2FE	4,986,450		108,8820	5,000,000	4,987,707	0	1,064	0	0	5.000	5.035	AO	52,778	246,528	10/13/2015	10/15/2025
31677Q-BG-3	FIFTH THIRD BANK			2	1FE	2,997,750		98,7740	3,000,000	2,997,984	0	234	0	0	2.250	2.266	JD	3,188	33,750	06/09/2016	06/14/2021
32008D-AA-4	FIRST DATA CORPORATION			2	3FE	5,037,500		100,5320	5,000,000	5,032,341	0	(5,159)	0	0	5.000	4.822	JJ	115,278	159,722	02/22/2016	01/15/2024
33793Z-AC-1	FIRST ENERGY CORP				3FE	6,207,400		128,6610	6,000,000	6,172,540	0	(6,406)	0	0	7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			2	1FE	974,050		117,6080	1,000,000	976,498	0	466	0	0	5.250	5.426	FA	21,875	52,500	03/03/2011	02/01/2041
341099-CK-3	FLORIDA POWER CORP				1FE	1,102,150		105,7030	1,000,000	1,020,049	0	(13,089)	0	0	5.650	4.211	JD	2,511	56,500	11/20/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	995,780		131,6400	1,000,000	996,306	0	78	0	0	6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
345397-NK-5	FORD MOTOR CREDIT	LS			2FE	990,660		103,0930	1,000,000	993,386	0	844	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				2FE	998,860		100,1490	1,000,000	998,991	0	127	0	0	4.134	4.148	FA	16,881	41,340	12/22/2015	08/04/2025
345397-XT-5	FORD MOTOR CREDIT				2FE	10,000,000		101,1060	10,000,000	10,000,000	0	0	0	0	2.943	2.943	JJ	141,428	147,150	01/05/2016	01/08/2019
345397-XU-2	FORD MOTOR CREDIT	LS			2FE	10,000,000		101,2110	10,000,000	10,000,000	0	0	0	0	4.389	4.389	JJ	210,916	219,450	01/05/2016	01/08/2026
345838-AA-4	FOREST LABORATORIES INC			2	2FE	2,183,920		108,0210	2,000,000	2,126,858	0	(24,339)	0	0	5.000	3.527	JD	4,444	100,000	07/31/2014	12/15/2021
35671D-AZ-8	FREEPORT-MC C&G	LS			3FE	1,985,184		91,7500	2,000,000	1,989,680	0	1,440	0	0	3.875	3.970	MS	22,819	77,500	10/10/2013	03/15/2023
35671D-BV-6	FREEPORT-MC C&G	LS		2	3FE	1,760,541		105,9380	1,690,000	1,760,112	0	(429)	0	0	6.875	5.729	FA	43,893	0	12/20/2016	02/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS				3FE	894,580		105,0000	884,000	888,638	0	(1,182)	0	0	8.500	8.314	AO	15,863	75,140	08/23/2010	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS				4FE	717,255		90,5000	693,000	712,778	0	(2,595)	0	0	7.125	6.545	JJ	22,768	49,376	03/09/2015	01/15/2023
35906A-AT-5	FRONTIER COMMUNICATIONS	LS		2	3FE	3,000,000		106,5000	3,000,000	3,000,000	0	0	0	0	8.875	8.873	MS	78,396	133,125	06/03/2016	09/15/2020
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610		122,7810	1,000,000	1,066,858	0	(5,360)	0	0	7.000	6.036	FA	26,444	70,000	11/18/2005	02/15/2026
36221*-AB-3	GPT SER A SR NT PP				2FE	6,000,000		96,3900	6,000,000	6,000,000	0	0	0	0	3.890	3.890	JD	10,373	0	12/06/2016	12/15/2022
36221*-AC-1	GPT SER A SR NT PP				2FE	4,000,000		94,9080	4,000,000	4,000,000	0	0	0	0	4.260	4.260	JD	7,573	0	12/06/2016	12/15/2025
364725-BB-6	GANNETT CO			2	3FE	992,500		101,7500	1,000,000	994,817	0	967	0	0	4.875	5.001	MN	6,229	48,750	09/04/2014	09/15/2021
364725-BC-4	GANNETT CO			2	3FE	648,435		101,0000	622,000	638,598	0	(5,640)	0	0	5.500	4.444	MN	4,371	34,210	03/12/2015	09/15/2024
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,817		102,6250	854,000	868,517	0	(4,787)	0	0	5.125	4.470	AO	9,240	43,768	10/06/2014	10/15/2019
368738-AA-4	CVS Gene Warren			4	.2	1,602,032		107,2140	1,602,032	1,602,032	0	0	0	0	5.830	5.901	MON	4,151	93,398	12/16/2005	01/15/2026
369604-BC-6	GENERAL ELECTRIC CO				1FE	2,069,820		103,5870	2,000,000	2,009,424	0	(9,689)	0	0	5.250	4.726	JD	7,292	105,000	10/21/2009	12/06/2017
36962G-3H-5	GEN ELEC CAP CORP				1FE	4,870,350		103,0700	5,153,475	4,987,267	0	17,205	0	0	5.625	6.000	MS	82,813	281,250	08/22/2008	09/15/2017
36962G-4R-2	GEN ELEC CAP CORP				1FE	321,406		107,4060	287,000	304,164	0	(4,348)	0	0	4.375	2.670	MS	3,662	12,556	11/07/2012	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP				1FE	926,855		108,4960	859,000	898,633	0	(9,064)	0	0	4.625	3.387	JJ	19,202	39,729	10/03/2013	01/07/2021
36962G-KZ-2	GEN ELEC CAP CORP				1FE	606,561		132,9430	573,000	597,328	0	(950)	0	0	6.750	6.309	MS	11,388	38,678	12/20/2002	03/15/2032
37045V-AG-5	GENERAL MOTORS CO				2FE	2,764,399		97,8630	2,899,000	2,780,712	0	11,554	0	0	4.000	4.600	AO	28,990	115,960	07/29/2015	04/01/2025
37045V-AL-4	GENERAL MOTORS CO			2	2FE	4,995,450		117,0690	5,000,000	4,996,179	0	729	0	0							

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-AX-9	HALLIBURTON COMPANY				2FE	7,303,130	110.1700	7,711,879	7,000,000	7,096,196	0	(32,281)	0	0	6.150	5.594	MS	126,758	430,500	08/13/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	3,989,840	101.3280	4,053,112	4,000,000	3,999,593	0	1,179	0	0	5.625	5.656	MN	37,500	225,000	10/19/2005	05/01/2017
42217K-AT-3	HEALTH CARE REIT				2FE	2,991,300	102.1440	3,064,326	3,000,000	2,998,994	0	1,372	0	0	4.700	4.749	MS	41,517	141,000	09/07/2010	09/15/2017
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	997,018	100.8450	1,008,453	1,000,000	999,920	0	378	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
437076-AS-1	HOME DEPOT				1FE	5,897,280	126.1380	8,829,632	7,000,000	6,020,880	0	20,748	0	0	5.875	7.154	JD	17,135	411,250	12/08/2010	12/16/2036
437076-AV-4	HOME DEPOT	2			1FE	2,193,822	126.9070	2,284,326	1,800,000	2,185,587	0	(8,235)	0	0	5.950	4.476	AO	26,775	107,100	01/21/2016	04/01/2041
437076-AZ-5	HOME DEPOT	2			1FE	2,836,560	99.6850	2,990,553	3,000,000	2,883,150	0	16,520	0	0	2.700	3.397	AO	20,250	81,000	01/31/2014	04/01/2023
437076-BM-3	HOME DEPOT	2			1FE	6,954,920	99.6620	6,976,347	7,000,000	6,958,585	0	3,665	0	0	3.000	3.074	AO	52,500	133,583	02/03/2016	04/01/2026
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	997,930	104.1530	1,041,529	1,000,000	998,582	0	186	0	0	3.500	3.524	MS	11,667	35,000	07/16/2013	09/01/2023
444454-AB-8	HUGHES SATELLITE SYS CORP				3FE	80,000	108.7500	87,000	80,000	80,000	0	0	0	0	6.500	6.500	JD	231	5,200	02/28/2012	06/15/2019
450319-AA-6	ITC MIDWEST LLC	L.S.			1FE	5,101,080	121.6980	4,867,908	4,000,000	4,983,830	0	(28,035)	0	0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	103.8190	3,114,576	3,000,000	2,996,340	0	700	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AR-1	INTEL CORPORATION				1FE	4,997,800	102.7210	5,136,025	5,000,000	4,998,210	0	290	0	0	3.100	3.107	JJ	65,444	155,000	07/22/2015	07/29/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE				1FE	999,980	104.7490	1,047,490	1,000,000	999,997	0	0	0	0	4.000	4.000	AO	8,444	40,000	10/09/2013	10/15/2023
459200-AM-3	IBM				1FE	6,556,111	128.4930	7,471,856	5,815,000	6,240,794	0	(35,886)	0	0	7.000	5.922	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM				1FE	1,676,651	126.4940	1,992,281	1,575,000	1,637,904	0	(3,923)	0	0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-GJ-4	IBM				1FE	1,103,160	102.9920	1,029,923	1,000,000	1,010,519	0	(14,478)	0	0	5.700	4.163	MS	16,942	57,000	09/25/2009	09/14/2017
459200-GM-7	IBM				1FE	4,981,400	110.5120	5,525,590	5,000,000	4,995,574	0	2,229	0	0	7.625	7.679	AO	80,486	381,250	10/09/2008	10/15/2018
459200-HP-9	IBM				1FE	2,972,130	102.6030	3,078,081	3,000,000	2,980,220	0	2,630	0	0	3.375	3.488	FA	42,188	101,250	11/05/2013	08/01/2023
459745-GQ-2	INTL LEASE FIN				2FE	177,000	103.6250	183,416	177,000	177,000	0	0	0	0	4.625	4.625	AO	1,728	8,186	04/09/2013	04/15/2021
460146-CA-9	INTERNATIONAL PAPER CO				2FE	265,968	108.5310	288,693	266,000	265,996	0	.2	0	0	7.950	7.951	JD	940	21,147	05/28/2008	06/15/2018
46284P-AP-9	IRON MOUNTAIN INC	2			4FE	206,600	102.7500	205,500	200,000	203,599	0	(882)	0	0	5.750	5.198	FA	4,344	11,500	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP				2FE	499,550	121.1670	605,836	500,000	499,612	0	.10	0	0	6.375	6.382	MS	8,057	31,875	10/04/2006	09/30/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	3,983,600	104.2790	4,171,148	4,000,000	3,997,732	0	1,973	0	0	6.050	6.105	JJ	101,506	242,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	1,986,700	106.5520	2,131,048	2,000,000	1,995,254	0	1,396	0	0	5.500	5.586	JJ	50,722	110,000	12/08/2009	01/15/2020
465685-AH-8	ITC HOLDINGS CORP	2			2FE	1,994,640	109.1900	2,183,808	2,000,000	1,994,915	0	.86	0	0	5.300	5.318	JJ	53,000	106,000	06/26/2013	07/01/2043
466112-AF-6	JBS USA LLC/JBS	2			3FE	501,297	103.7500	522,900	504,000	501,323	0	(207)	0	0	7.250	7.227	JD	3,045	37,170	04/30/2013	06/01/2021
46625H-GN-4	JP MORGAN CHASE & CO				2FE	2,825,064	102.2050	2,759,527	2,700,000	2,761,871	0	(63,193)	0	0	6.125	1.405	JD	1,838	82,688	06/27/2016	06/27/2017
46625H-JM-3	JP MORGAN CHASE & CO	L.S.			2FE	10,916,620	114.5460	12,600,038	11,000,000	10,920,473	0	1,259	0	0	5.625	5.678	FA	232,031	618,750	08/14/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO	2			1FE	9,977,800	97.6300	9,762,980	10,000,000	9,981,581	0	1,978	0	0	3.125	3.151	JJ	137,153	312,500	01/15/2015	01/23/2025
478165-AH-6	JOHNSON (S.C.) & SON INC	2			1FE	7,519,276	107.3650	7,915,985	7,373,000	7,516,895	0	(2,137)	0	0	4.750	4.628	AO	73,935	349,245	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS				2FE	1,117,380	115.2040	1,152,037	1,000,000	1,117,086	0	(294)	0	0	5.000	1.305	MS	12,639	0	12/28/2016	03/30/2020
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	994,013	118.3600	1,183,602	1,000,000	995,123	0	135	0	0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	6,000,000	105.0490	6,302,922	6,000,000	6,000,000	0	0	0	0	6.375	6.375	MS	127,500	382,500	03/06/2008	03/01/2018
486606-G8-9	KAYNE ANDERSON PP				1FE	1,000,000	101.8900	1,018,899	1,000,000	1,000,000	0	0	0	0	3.390	3.391	JD	1,130	33,900	04/30/2012	05/03/2019
487836-AT-5	KELLOGG CO				2FE	1,184,420	129.1180	1,291,177	1,000,000	1,138,093	0	(6,000)	0	0	7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	2,974,110	105.2220	3,156,663	3,000,000	2,988,497	0	2,627	0	0	4.000	4.106	JD	5,333	120,000	12/08/2010	12/15/2020
491674-BE-6	KU ENERGY CORP	2			1FE	1,992,838	103.2110	2,064,212	2,000,000	1,996,816	0	.767	0	0	3.250	3.295	MN	10,833	65,000	07/07/2011	11/01/2020
49327M-ZR-4	KEY BANK NA				1FE	25,000,000	100.3250	25,081,150	25,000,000	25,000,000	0	0	0	0	1.735	1.735	FMAN	48,190	0	11/17/2016	11/22/2021
49337W-AJ-9	KEYSPAN CORP				2FE	876,770	113.1940	1,131,944	1,000,000	895,891	0	2,818	0	0	5.803	6.808	AO	14,508			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50077L-AM-8	KRAFT HEINZ FOODS CO			2	2FE	10,523,897		104,4870	10,448,690	10,000,000	0	(2,772)	0	0	5.200	4.858	JJ	239,778	0	08/19/2016	07/15/2045
501044-BV-2	KROGER CO				2FE	2,190,615		135,0560	2,701,116	2,000,000	0	(6,592)	0	0	8.000	7.152	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO				2FE	2,296,080		134,4170	2,688,330	2,000,000	0	(9,200)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	2,134,050		102,9680	2,059,352	2,000,000	0	(18,078)	0	0	6.400	3.081	FA	48,356	64,000	11/30/2016	08/15/2017
501044-CH-2	KROGER CO				2FE	1,558,715		110,6370	1,659,549	1,500,000	0	(6,844)	0	0	6.150	5.594	JJ	42,538	92,250	01/26/2011	01/15/2020
51808B-AE-2	LASMO (USA) INC				2FE	2,207,780		123,3470	2,466,944	2,000,000	0	(9,083)	0	0	7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
526057-BV-5	LENNAR CORPORATION	2			3FE	8,465,000		97,5000	8,253,375	8,465,000	0	0	0	0	4.750	4.750	MN	34,624	402,088	04/21/2015	05/30/2025
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	3,500,000		100,0000	3,500,000	3,500,000	0	0	0	0	0.750	0.322	MON	15,228	21,158	03/19/2015	01/01/2033
532457-AX-6	ELI LILLY				1FE	1,075,400		103,3560	1,033,561	1,000,000	0	(11,027)	0	0	4.500	3.324	MS	13,250	45,000	12/01/2010	03/15/2018
532716-AU-1	L BRANDS INC.				3FE	331,000		106,7500	353,343	331,000	0	0	0	0	5.625	5.625	FA	7,034	18,619	02/02/2012	02/15/2022
539830-AF-6	LOCKHEED MARTIN				2FE	2,393,090		129,6560	2,593,112	2,000,000	0	(17,970)	0	0	7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AT-6	LOCKHEED MARTIN				2FE	7,943,440		106,4520	8,516,176	8,000,000	0	5,760	0	0	4.250	4.334	MN	43,444	340,000	12/22/2010	11/15/2019
55068#-AK-5	LUXOTTICA US PP				1	2,000,000		104,6770	2,093,532	2,000,000	0	0	0	0	4.350	4.350	JD	3,867	87,000	12/12/2011	12/15/2021
55342U-AD-6	MPT OPER PARTNERS	2			3FE	248,000		103,6250	256,990	248,000	0	0	0	0	6.375	6.375	FA	5,973	15,810	02/03/2012	02/15/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	3,051,473		114,1180	3,269,475	2,865,000	0	(7,764)	0	0	7.000	6.426	FA	75,763	200,550	06/01/2007	02/15/2028
559080-AE-6	MAGELLAN MIDSTREAM PRTNS				2FE	1,153,980		110,6200	1,106,204	1,000,000	0	(18,200)	0	0	6.550	4.447	JJ	30,203	65,500	07/27/2010	07/15/2019
559080-AK-2	MAGELLAN MIDSTREAM PRTNS	2			2FE	6,991,250		109,5120	7,665,819	7,000,000	0	1,487	0	0	5.000	5.014	MS	116,667	176,944	02/22/2016	03/01/2026
565849-AF-3	MARATHON OIL CORP				3FE	5,182,300		104,4030	5,220,150	5,000,000	0	(24,303)	0	0	5.900	5.361	MS	86,861	295,000	09/02/2009	03/15/2018
565849-AL-0	MARATHON OIL CORP	LS		2	3FE	14,965,650		96,8480	14,527,140	15,000,000	0	2,955	0	0	3.850	3.878	JD	48,125	577,500	06/01/2015	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP	LS			2FE	2,961,800		88,4910	2,963,254	3,000,000	0	622	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
573284-AJ-5	MARTIN MARIETTA MATERIALS	LS			2FE	1,582,809		106,1270	1,480,470	1,395,000	0	(2,280)	0	0	6.250	5.184	MN	43,594	43,594	07/07/2016	05/01/2037
573334-AD-1	MARTIN MIDSTREAM PARTNER	2			4FE	3,474,540		98,7500	3,406,875	3,450,000	0	(5,007)	0	0	7.250	7.073	FA	94,492	250,125	05/27/2014	02/15/2021
57629W-BR-0	MASSMUTUAL GLOBAL FUND				1FE	14,813,269		98,0850	15,261,979	15,560,000	0	82,113	0	0	2.500	3.148	AO	79,961	389,000	04/21/2015	10/17/2022
578454-AD-2	MAYO CLINIC				1FE	5,000,000		98,1010	4,905,070	5,000,000	0	0	0	0	4.128	4.128	MN	26,373	136,453	03/10/2016	11/15/2052
58013M-EB-6	MCDONALD'S CORP				2FE	1,013,160		103,4100	1,034,097	1,000,000	0	(1,607)	0	0	5.800	5.625	AO	12,244	58,000	10/31/2007	10/15/2017
581550-AD-5	MCKESSON CORP	2			2FE	2,028,120		107,1340	2,142,678	2,000,000	0	(2,944)	0	0	4.750	4.568	MS	31,667	95,000	04/06/2011	03/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO	2			2FE	4,031,220		102,1040	4,084,176	4,000,000	0	(2,594)	0	0	4.125	4.026	MN	21,083	170,500	12/08/2015	11/15/2025
585055-AN-6	MEDTRONIC INC				1FE	2,000,500		107,6490	2,152,984	2,000,000	0	(68)	0	0	5.600	5.596	MS	32,978	112,000	04/03/2009	03/15/2019
585055-AS-5	MEDTRONIC INC				1FE	1,996,800		106,8770	2,137,546	2,000,000	0	337	0	0	4.450	4.470	MS	26,206	89,000	03/11/2010	03/15/2020
585055-BU-9	MEDTRONIC INC				1FE	1,994,640		107,9250	2,158,504	2,000,000	0	88	0	0	4.625	4.642	MS	27,236	92,500	09/02/2015	03/15/2045
589331-AN-7	MERCK & CO INC				1FE	2,981,070		108,2570	3,247,698	3,000,000	0	2,066	0	0	5.000	5.081	JD	417	150,000	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				3FE	2,233,643		108,5000	2,242,635	2,231,000	0	(316)	0	0	7.150	7.131	AO	33,676	159,517	03/29/2011	04/15/2020
59217G-AO-2	MET LIFE GLOB				1FE	3,251,220		105,5630	3,166,881	3,000,000	0	(33,954)	0	0	3.875	2.556	AO	25,833	116,250	04/16/2015	04/11/2022
594918-AW-4	MICROSOFT CORP	LS		2	1FE	6,134,820		105,2040	6,312,246	6,000,000	0	(13,143)	0	0	3.625	3.345	JD	9,667	217,500	04/02/2014	12/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS L	2			2FE	1,192,602		100,1770	1,177,074	1,175,000	0	(1,398)	0	0	3.750	3.532	JD	1,958	44,063	03/30/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L	2			2FE	1,523,528		101,2220	1,493,017	1,475,000	0	(3,204)	0	0	4.000	3.583	MN	7,539	59,983	04/04/2016	11/15/2025
595620-AK-1	MIDAMERICAN ENERGY CO	2			1FE	7,430,143		104,5990	7,609,577	7,275,000	0	(15,508)	0	0	3.700	3.428	MS	79,257	269,175	04/04/2014	09/15/2023
59564N-A#-0	MIDCOAST ENERGY PP C				2	4,000,000		96,0310	3,841,240	4,000,000	0	0	0	0	4.420	4.420	MS	44,691	176,800	09/25/2014	09/30/2024
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE				2FE	3,653,598		105,0000	3,830,400	3,648,000	0	1,129	0	0	6.700	6.739	MS	71,967	244,416	09/29/2015	09/15/2019
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP	4			2FE	1,295,904		103,7730	1,344,804	1,295,904	0	0	0	0	5.330	5.366	MJSD	192	69,072	08/26/2010	06/30/2027
604059-AE-5	MMM CORP				1FE	4,439,610		127,9720	5,758,749	4,500,000	0	2,259	0	0	6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
61166W-AK-7	MON																				

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65364T-AA-7	NIAGARA MOHAWK POWER			4	1FE	1,118,000		103,6620	1,118,000	1,118,000	.0	.0	.0	.0	5.469	5.469	JJ	30,572	61,143	12/04/2003	01/01/2018
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	1,012,570		106,6680	1,006,682	1,003,926	(1,376)	.0	.0	.0	4.881	4.720	FA	18,439	48,810	09/15/2009	08/15/2019
65409Q-BA-9	NIELSEN FINANCE LLC/CO	2			4FE	317,000		101,7500	322,548	317,000	.0	.0	.0	.0	4.500	4.500	AO	3,566	14,265	08/28/2013	10/01/2020
655663-D8-8	NORDSON CORP PP	4			2	1,000,000		99,1770	991,773	1,000,000	.0	.0	.0	.0	2.620	2.620	JJ	11,281	26,200	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	1,169,410		133,7640	1,337,639	1,000,000	.0	(7,069)	.0	.0	7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	1,833,452		114,6740	1,771,709	1,545,000	.0	(14,577)	.0	.0	5.640	4.044	MN	10,650	87,138	05/10/2013	05/17/2029
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,136,180		104,9840	1,049,836	1,000,000	.0	(19,071)	.0	.0	5.750	3.698	AO	14,375	57,500	07/20/2010	04/01/2018
665772-CK-3	NORTHERN STATES PIWR-MINN	2			1FE	4,415,494		98,8280	4,635,052	4,690,000	.0	27,798	.0	.0	2.600	3.351	MN	15,581	121,940	04/02/2014	05/15/2023
665789-AW-3	NORTHERN STATES PIWR				1FE	992,350		129,5130	1,295,130	1,000,000	.0	.140	.0	.0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400		103,6680	5,183,390	5,000,000	.0	28,228	.0	.0	3.500	4.194	MS	51,528	175,000	12/14/2010	03/15/2021
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	992,370		107,1940	1,071,939	1,000,000	.0	997,136	.0	.0	4.400	4.494	AO	8,189	44,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	2,977,370		106,0920	3,182,757	3,000,000	.0	2,992,391	.0	.0	4.500	4.595	MN	17,250	135,000	02/23/2010	11/15/2019
67059T-AA-3	NUSTAR LOGISTICS				3FE	2,994,060		106,7500	3,202,500	3,000,000	.0	2,998,974	.0	.0	8.150	8.179	AO	51,617	244,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS		LS		3FE	1,996,140		100,2500	2,005,000	2,000,000	.0	1,998,402	.0	.0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
674215-AG-3	OASIS PETROLEUM INC NEW		LS	2	4FE	375,000		102,5000	384,375	375,000	.0	.0	.0	.0	6.875	6.875	MS	7,591	25,781	08/14/2014	03/15/2022
677050-AE-6	OGLETHORPE POWER CORP				1FE	4,008,932		108,6040	4,344,156	4,000,000	.0	(1,104)	.0	.0	6.100	6.067	MS	71,844	244,000	07/10/2009	03/15/2019
67740Q-AF-3	OHIO NAT FINANCIAL SRVS				1FE	2,338,520		109,8810	2,197,610	2,000,000	.0	(46,529)	.0	.0	6.375	3.676	AO	21,604	127,500	02/13/2013	04/30/2020
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	996,450		107,5510	1,075,513	1,000,000	.0	999,238	.0	.0	6.350	6.399	MS	21,167	63,500	09/04/2008	09/01/2018
679574-AG-8	OLD DOMINION ELECTRIC				1FE	1,000,000		110,0390	1,100,391	1,000,000	.0	.421	.0	.0	6.210	6.210	JD	5,175	62,100	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC				1FE	475,590		107,0850	535,408	499,984	.0	1,023	.0	.0	5.676	6.384	JD	2,365	28,379	03/04/2009	12/01/2028
680223-AJ-3	OLD REPUBLIC INTL CORP	4			2FE	7,422,339		104,0690	7,172,456	6,892,000	.0	(15,860)	.0	.0	4.875	3.746	AO	83,996	167,993	09/19/2016	10/01/2024
68217F-AA-0	OMNICOM GROUP INC				2FE	4,995,350		98,8260	4,941,295	5,000,000	.0	327	.0	.0	3.600	3.611	AO	38,000	94,500	03/28/2016	04/15/2026
68268N-AD-5	ONEOK PARTNERS LP				2FE	1,025,340		116,1090	1,161,090	1,000,000	.0	(481)	.0	.0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP	2			2FE	1,986,120		109,8130	2,196,266	2,000,000	.0	1,987,306	.0	.0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-AC-9	ORACLE CORP				1FE	8,805,920		105,6310	8,450,488	8,000,000	.0	8,142,097	.0	.0	5.750	4.317	AO	97,111	460,000	09/21/2009	04/15/2018
68389X-AG-0	ORACLE CORP				1FE	1,512,180		107,7960	1,616,943	1,500,000	.0	(1,412)	.0	.0	5.000	4.890	JJ	36,042	75,000	02/18/2010	07/08/2019
68389X-BK-0	ORACLE CORP	2			1FE	4,991,300		97,6260	4,881,305	5,000,000	.0	4,992,112	.0	.0	1.900	1.935	MS	45,917	.0	06/29/2016	09/15/2021
693476-BB-8	PNC FUNDING CORP				1FE	3,992,990		100,3020	4,012,096	4,000,000	.0	(1,308)	.0	.0	5.625	4.610	FA	93,750	168,750	11/30/2016	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120		106,4100	2,128,204	2,000,000	.0	1,122	.0	.0	4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA	2			1FE	2,991,600		102,9980	3,089,949	3,000,000	.0	772	.0	.0	3.800	3.834	JJ	49,400	114,000	07/22/2013	07/25/2023
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	2,975,730		101,4080	3,042,228	3,000,000	.0	2,385	.0	.0	3.000	3.094	MS	26,500	90,000	08/18/2011	09/15/2021
69353R-CG-1	PNC BANK NA	2			1FE	958,981		100,0070	959,069	959,000	.0	.9	.0	.0	1.125	1.135	JJ	4,615	.0	12/06/2016	01/27/2017
69362B-AY-8	PSEG POWER	2			2FE	999,110		104,1970	1,041,970	1,000,000	.0	.88	.0	.0	4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				2FE	1,120,530		121,2420	1,212,422	1,000,000	.0	(5,510)	.0	.0	7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	7,922,363		124,9700	9,997,592	8,000,000	.0	1,913	.0	.0	6.050	6.121	MS	161,333	484,000	06/22/2004	03/01/2034
694308-GL-5	PACIFIC GAS & EL				2FE	1,635,885		103,7030	1,555,551	1,500,000	.0	(18,661)	.0	.0	5.625	4.290	MN	7,266	84,375	10/15/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				2FE	5,961,900		110,9930	6,659,556	6,000,000	.0	4,724	.0	.0	8.250	8.348	AO	104,500	495,000	11/13/2008	10/15/2018
694308-HQ-3	PACIFIC GAS & EL				2FE	1,000,000		100,0000	1,000,000	1,000,000	.0	.0	.0	.0	1.135	1.137	FMAN	977	.0	11/28/2016	11/30/2017
695114-CD-8	PACIFICORP				1FE	3,619,337		122,3130	3,761,119	3,075,000	.0	(15,572)	.0	.0	5.750	4.469	AO	44,203	176,813	06/23/2015	04/01/2037
70959H-AE-3	PENSKE AUTO GROUP INC	2			4FE	2,970,000		103,0000	3,090,000	3,000,000	.0	3,420	.0	.0	5.750	5.934	AO	43,125	172,500	02/23/2016	10/01/2022
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,103,060		136,4990	1,364,988	1,000,000	.0	(3,893)	.0	.0	7.000	6.149	MS	23,333	70,000	08/01/2006	03/01/2029
713448-BR-8	PEPSICO INC				1FE	1,019,470		103,4150	1,034,152	1,000,000	.0	(2,255)	.0	.0	3.125	2.868	MN	5,208	31,250	03/15/2012	11/01/2020
713448-CX-4	PEPSICO INC				1FE	9,998,100		102,6240	10,262,380	10,000,000	.0	9,998,462	.0	.0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
718172-AA-7	PHILIP MORRIS INTERNAT-III				1FE	8,069,770		105,3750	8,429,984	8,000,000	.0	(8,811)	.0	.0	5.650	5.526	MN	56,500	452,000	05/11/2009	05/16/2018
718172-AK-5	PHILIP MORRIS INTL INC				1FE	4,971,650		106,7060	5,335,300	5,000,000	.0	4,986,142	.0	.0	4.125	4.195	MN	25,208	206,250	05/10/2011	05/17/2021
718172-BM-0	PHILIP MORRIS INTERNAT-III				1FE	5,926,260		100,5520	6,033,096	6,000,000	.0	5,940,039	.0	.0	3.250	3.396	MN	27,625	195,000	11/03/2014	11/10/2024
718546-AC-8	PHILLIPS 66				2FE	1,995,648		107,2640	2,145,274	2,000,000	.0	1,997,368	.0	.0	4.300	4.328	AO	21,500	86,000	01/29/2013	04/01/2022
723787-AM-9	PIONEER NATURAL	2			2FE	9,988,900		105,8160	10,581,560	10,000,000	.0	9,990,414	.0	.0	4.450	4.463	JJ	205,194	269,472	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	2,022,541		108,9930	2,179,866	2,000,000	.0	(466)	.0	.0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
730481-AF-5	J.B. POINDEXTER & CO	2			4FE	903,000		105,0000	948,150	903,000	.0	.0	.0	.0	9.000	9.000	AO	20,318	81,270	08/15/2012	04/01/2022
731020-AA-4	POLAR TANKERS INC				2FE	240,030		109,0290	272,571	250,000	.0	194	.0	.0	5.951	6.249	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	2,206,000		101,5300	2,239,090	2,206,000	.0	.0	.0	.0	5.250	5.250	MS	34,101	115,815	10/10/2013	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520		109,0330	2,180,668	2,000,000	.0	1,999,578	.0	.0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PIWR CO				1FE	3,933,360		130,8380	5,233,500	4,000,000	.0	3,942,118	.0	.0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/203

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-BG-8	PRUDENTIAL FINANCIAL INC				1FE	993,560		1,038,885	1,000,000	999,236	0	.788	.0	.0	6.000	6.087	JD	5,000	60,000	11/28/2007	12/01/2017
744560-AS-5	PUBLIC SVC EL & GAS				1FE	2,997,600		3,145,731	3,000,000	2,999,619	0	.269	.0	.0	5.300	5.310	MN	26,500	159,000	04/10/2008	05/01/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	1,066,350		1,306,225	1,000,000	1,055,956	0	(1,450)	.0	.0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			2	1FE	999,950		1,207,339	1,000,000	999,997	0	.0	.0	.0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AW-1	PULTE HOMES INC			2	3FE	5,000,000		4,962,500	5,000,000	5,000,000	0	.0	.0	.0	5.500	5.500	MS	91,667	137,500	02/25/2016	03/01/2026
747525-AE-3	QUALCOMM				1FE	2,904,780		3,036,645	3,000,000	2,922,928	0	12,781	.0	.0	3.000	3.528	MN	10,250	90,000	07/24/2015	05/20/2022
747525-AF-0	QUALCOMM			2	1FE	1,992,800		2,032,428	2,000,000	1,993,801	0	.626	.0	.0	3.450	3.493	MN	7,858	69,000	05/13/2015	05/20/2025
74913G-AX-3	QWEST CORP				2FE	9,207,775		9,401,525	8,665,000	9,121,286	0	(74,158)	.0	.0	6.750	5.511	JD	48,741	584,888	02/11/2016	12/01/2021
749868-AP-6	BREEF AMERICA II PP				1	5,000,000		4,905,426	5,000,000	5,000,000	0	.0	.0	.0	2.950	2.950	JJ	72,111	149,139	06/26/2015	07/01/2022
749868-AQ-4	BREEF AMERICA II PP				1	5,000,000		4,836,499	5,000,000	5,000,000	0	.0	.0	.0	3.210	3.210	JJ	78,467	162,285	06/26/2015	07/01/2025
755111-BR-1	RAYTHEON CO				1FE	997,550		1,066,780	1,000,000	999,192	0	.236	.0	.0	4.400	4.428	FA	16,622	44,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	1,828,590		2,063,216	2,000,000	1,925,577	0	17,769	.0	.0	3.125	4.198	AO	13,194	62,500	12/14/2010	10/15/2020
756109-AN-4	REALTY INCOME CORP			2	2FE	4,020,000		4,027,960	4,000,000	4,015,649	0	(2,525)	.0	.0	3.250	3.173	AO	27,444	130,000	03/24/2015	10/15/2022
760759-AL-4	REPUBLIC SERVICES INC				2FE	999,690		1,027,656	1,000,000	999,934	0	.46	.0	.0	3.800	3.805	MN	4,856	38,000	05/02/2011	05/15/2018
761713-BG-0	REYNOLDS AMERICAN INC			2	2FE	4,984,850		5,272,440	5,000,000	4,986,785	0	1,261	.0	.0	4.450	4.488	JD	11,743	222,500	06/09/2015	06/12/2025
771196-AU-6	ROCHE HDGS INC				1FE	2,918,340		4,268,379	3,000,000	2,926,609	0	1,316	.0	.0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	1,997,160		2,112,500	2,000,000	1,999,456	0	.325	.0	.0	6.850	6.869	JJ	63,172	137,000	06/24/2008	07/15/2018
77714T-AB-7	ROSE ROCK MIDSTREAM/FIN			2	4FE	7,213,178		7,143,825	7,327,000	7,225,233	0	12,055	.0	.0	5.625	5.874	MN	52,663	412,144	01/11/2016	11/15/2023
780082-AD-5	ROYAL BANK OF CANADA				1FE	9,978,600		10,638,830	10,000,000	9,980,197	0	1,597	.0	.0	4.650	4.677	JJ	198,917	232,500	01/22/2016	01/27/2026
78009N-A8-9	Royal Bank				1FE	4,800,000		4,804,570	4,800,000	4,800,000	0	.0	.0	.0	1.280	0.945	MON	.683	36,821	03/23/2016	03/28/2017
78009N-F9-2	Royal Bank				1FE	4,800,000		4,806,816	4,800,000	4,800,000	0	.0	.0	.0	1.340	1.208	JAJO	11,617	14,634	07/27/2016	07/28/2017
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	837,341		887,030	829,000	834,316	0	(1,143)	.0	.0	5.625	5.447	FA	19,430	46,631	03/11/2014	02/01/2021
785592-AM-8	SABINE PASS LIQUEFACTION			2	3FE	1,115,000		1,193,050	1,115,000	1,115,000	0	.0	.0	.0	5.625	5.625	MS	20,906	62,719	01/14/2016	03/01/2025
786514-BP-3	SAFEWAY INC				4FE	503,708		511,560	504,000	503,976	0	.37	.0	.0	6.350	6.358	FA	12,090	32,004	08/13/2007	08/15/2017
80808#-AE-2	SCHREIBER FOODS PP				2	1,000,000		1,006,771	1,000,000	1,000,000	0	.0	.0	.0	3.570	3.570	MN	5,058	36,790	11/10/2010	11/10/2017
81618T-AD-2	SELECT INCOME REIT			2	2FE	2,462,783		2,453,538	2,480,000	2,466,924	0	2,252	.0	.0	4.150	4.266	FA	42,883	102,920	03/06/2015	02/01/2022
81663A-AB-1	SEMGROUP CORP-CLASS A			2	4FE	250,000		257,500	250,000	250,000	0	.0	.0	.0	7.500	7.500	JD	.833	18,750	01/29/2014	06/15/2021
816851-AJ-8	SEMPRA ENERGY				2FE	983,090		1,059,273	1,000,000	996,825	0	2,020	.0	.0	6.150	6.382	JD	2,733	61,500	07/23/2008	06/15/2018
816851-AS-8	SEMPRA ENERGY				2FE	3,013,830		3,005,829	3,000,000	3,008,467	0	(5,363)	.0	.0	2.300	1.163	AO	17,250	.0	11/01/2016	04/01/2017
826338-AA-3	SIERRA LAND CO				1FE	5,955,000		5,955,000	5,955,000	5,955,000	0	.0	.0	.0	0.820	0.320	MON	3,939	33,323	05/09/2013	03/01/2048
828807-CD-7	SIMON PROPERTY GROUP INC			2	1FE	1,104,660		1,093,049	1,000,000	1,040,607	0	(13,228)	.0	.0	5.650	4.119	FA	23,542	56,500	09/16/2011	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP INC			2	1FE	3,107,250		3,204,177	3,000,000	3,050,386	0	(11,653)	.0	.0	4.375	3.909	MS	43,750	131,250	09/09/2011	03/01/2021
828807-DA-2	SIMON PROPERTY GROUP INC			2	1FE	6,977,040		6,898,962	7,000,000	6,977,409	0	.369	.0	.0	2.350	2.417	JJ	17,964	.0	11/15/2016	01/30/2022
829259-AM-2	SINCLAIR TELEVISION			2	4FE	926,535		935,240	908,000	918,712	0	(4,486)	.0	.0	5.375	4.807	AO	12,201	48,805	03/09/2015	04/01/2021
829259-AN-0	SINCLAIR TELEVISION				2	4FE		346,110	332,000	335,250	0	(778)	.0	.0	6.125	5.825	AO	5,084	20,335	07/01/2013	10/01/2022
82967N-AG-3	SIRIUS XM RADIO INC			2	2FE	209,000		208,000	200,000	204,848	0	(1,206)	.0	.0	5.250	4.517	FA	3,967	10,500	04/30/2013	08/15/2022
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	3,996,120		4,938,196	4,000,000	3,996,678	0	.77	.0	.0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
842587-CW-5	SOUTHERN CO			2	2FE	9,957,900		9,928,570	10,000,000	9,959,246	0	1,346	.0	.0	4.250	4.281	JJ	256,181	.0	05/19/2016	07/01/2036
84265V-AA-3	SOUTHERN COPPER CORP			LS	2FE	973,242		1,153,385	1,000,000	977,350	0	.535	.0	.0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			2	2FE	4,998,350		5,328,765	5,000,000	4,999,195	0	.159	.0	.0	4.600	4.604	JD	10,222	230,000	06/06/2011	06/15/2021
84861T-AA-6	SPIRIT REALTY LP				2FE	8,447,130		7,998,679	8,500,000	8,448,772	0	1,642	.0	.0	4.450	4.527	MS	139,742	.0	08/11/2016	09/15/2026
852061-AK-6	SPRINT CORP NEXTEL				4FE	1,092,500		1,102,500	1,000,000	1,030,276	0	(14,608)	.0	.0	9.000	7.240	MN	11,500	90,000	02/08/2012	11/15/2018
857477-AL-7	STATE																				

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description																				
87612E-AU-0	TARGET CORP				1FE	3,046,920		139,4040	3,000,000	3,041,051	0	(853)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
88150*-AA-1	TERRENO REALTY PP				2Z	8,000,000		100,4510	8,000,000	8,000,000	0	0	0	0	4.230	4.230	MS	112,800	338,400	08/20/2015	09/01/2022
881600-AA-1	TESORO LOGISTICS LP/CORP			2	3FE	290,000		103,1250	290,000	290,000	0	0	0	0	5.875	5.875	AO	4,259	17,038	09/16/2013	10/01/2020
883556-AZ-5	THERMO FISHER SCIENTIFIC	LS		2	2FE	1,978,460		103,2620	2,000,000	1,986,455	0	2,636	0	0	3.600	3.761	FA	27,200	72,000	11/13/2013	08/15/2021
886438-AO-9	TIDEWATER INC. PP				5	1,792,000		57,8520	3,500,000	1,792,000	0	0	1,708,000	0	5.160	5.159	MN	23,077	180,600	09/26/2013	11/17/2025
887315-BN-8	TIME WARNER				2FE	481,464		122,1020	376,000	467,363	0	(5,571)	0	0	6.625	4.101	MN	3,183	24,910	05/15/2014	05/15/2029
88732J-AL-2	TIME WARNER CABLE INC				2FE	999,170		106,7450	1,000,000	999,846	0	95	0	0	6.750	6.761	JJ	33,750	67,500	06/16/2008	07/01/2018
88732J-BB-3	TIME WARNER CABLE INC	LS		2	2FE	1,964,320		101,4930	2,000,000	1,967,138	0	606	0	0	5.500	5.624	MS	36,667	110,000	09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	979,490		117,8450	1,000,000	982,586	0	413	0	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
891160-IJ-9	TORONTO-DOMIN BK			2	1FE	6,987,750		98,2530	7,000,000	6,987,876	0	126	0	0	3.625	3.637	MS	74,715	0	09/08/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				2FE	5,417,600		127,6960	4,000,000	5,148,590	0	(90,500)	0	0	7.800	4.246	JJ	156,000	312,000	11/19/2013	01/01/2027
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	2,031,320		103,9160	2,000,000	2,019,615	0	(3,808)	0	0	3.400	3.174	MS	20,022	68,000	10/17/2013	09/15/2021
89236T-DK-8	TOYOTA				1FE	4,986,800		96,2860	4,814,305	4,987,155	0	355	0	0	2.250	2.291	AO	22,813	0	10/13/2016	10/18/2023
89417E-AG-4	TRAVELERS COS INC				1FE	2,007,740		105,8240	2,000,000	2,003,319	0	(789)	0	0	3.900	3.853	MN	13,000	78,000	10/27/2010	11/01/2020
89566E-AG-3	TRISTATE GEN/TRANS ASSN			2	1FE	3,033,971		101,5950	3,000,000	3,029,665	0	(3,340)	0	0	3.700	3.551	MN	18,500	111,000	09/03/2015	11/01/2024
901109-AB-4	TUTOR PERINI CORP	LS			4FE	397,693		100,0000	395,000	394,519	0	(544)	0	0	7.625	7.449	MN	5,020	30,119	06/16/2011	11/01/2018
90131H-AM-7	21ST CENTURY FOX				2FE	774,287		109,8420	750,000	762,439	0	(7,063)	0	0	8.250	7.139	FA	24,234	61,875	04/06/2015	08/10/2018
90131H-AY-1	21ST CENTURY FOX				2FE	2,000,000		125,8580	2,000,000	2,000,000	0	0	0	0	7.430	7.430	AO	37,150	148,600	04/06/2015	10/01/2026
90131H-BA-2	21ST CENTURY FOX				2FE	2,155,777		125,4590	2,000,000	2,142,146	0	(8,328)	0	0	7.300	6.408	AO	24,739	146,000	04/30/2015	04/30/2028
90131H-BQ-7	21ST CENTURY FOX				2FE	1,990,312		118,0800	2,000,000	1,990,779	0	163	0	0	6.150	6.187	FA	46,467	123,000	04/06/2015	02/15/2041
90131H-BR-5	21ST CENTURY FOX				2FE	8,858,910		138,4360	8,545,000	8,854,668	0	(3,264)	0	0	7.750	7.440	JD	55,186	662,238	04/06/2015	12/01/2045
902917-AH-6	WASTE MANAGEMENT INC				2FE	1,274,460		129,3760	1,000,000	1,232,982	0	(15,208)	0	0	7.000	4.403	JJ	32,278	70,000	02/25/2014	07/15/2028
906548-CD-2	UNION ELECTRIC				1FE	1,100,740		107,1730	1,000,000	1,051,751	0	(15,721)	0	0	5.000	3.223	FA	20,833	50,000	10/03/2013	02/01/2020
907818-CI-6	UNION PACIFIC CORP				1FE	1,063,290		101,5150	1,000,000	1,003,461	0	(10,112)	0	0	5.650	4.588	MN	9,417	56,500	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				1FE	3,559,825		106,4420	3,500,000	3,513,651	0	(7,933)	0	0	5.700	5.444	FA	75,367	199,500	03/03/2010	08/15/2018
907818-DV-7	UNION PACIFIC CORP			2	1FE	992,470		104,9130	1,000,000	994,443	0	658	0	0	3.750	3.839	MS	11,042	37,500	01/07/2014	03/15/2024
907818-EI-6	UNION PACIFIC CORP	2			1FE	5,280,798		93,1310	5,000,000	5,280,654	0	(145)	0	0	3.799	3.473	AO	47,488	0	12/22/2016	10/01/2051
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580		107,3490	2,000,000	1,999,623	0	154	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	3,943,510		114,1620	4,000,000	3,949,437	0	1,088	0	0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
911365-AZ-7	NA UNITED RENTALS	2			4FE	149,294		105,2500	148,000	147,973	0	(375)	0	0	7.625	7.360	AO	2,382	11,285	01/11/2013	04/15/2022
911365-BC-7	NA UNITED RENTALS	2			3FE	1,384,000		102,0000	1,384,000	1,384,000	0	0	0	0	4.625	4.625	JJ	29,516	64,010	03/12/2015	07/15/2023
91159H-HK-9	US BANCORP	2			1FE	4,989,600		101,7840	5,000,000	4,991,679	0	922	0	0	3.600	3.625	MS	55,000	180,000	09/08/2014	09/11/2024
913017-AT-6	UNITED TECHNOLOGIES				1FE	2,560,740		129,9870	2,000,000	2,467,960	0	(30,938)	0	0	6.700	4.137	FA	55,833	134,000	11/06/2013	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES				1FE	1,994,140		127,0030	2,000,000	1,995,251	0	104	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	4,995,450		104,8390	5,000,000	4,999,362	0	535	0	0	6.000	6.012	FA	113,333	300,000	02/04/2008	02/15/2018
91324P-BM-3	UNITEDHEALTH GROUP INC	2			1FE	1,075,180		105,2290	1,000,000	1,034,468	0	(9,125)	0	0	3.875	2.845	AO	8,181	38,750	04/17/2012	10/15/2020
91324P-BT-8	UNITEDHEALTH GROUP INC				1FE	5,963,080		103,6780	6,000,000	5,977,324	0	4,204	0	0	3.375	3.460	MN	25,875	202,500	09/23/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC	2			1FE	4,669,950		101,1800	5,000,000	4,786,643	0	36,437	0	0	2.875	3.786	MS	42,326	143,750	08/23/2013	03/15/2022
91359P-AJ-9	UNIVERSAL HOSPITAL SERV	2			4FE	961,629		99,0000	906,000	925,109	0	(10,875)	0	0	7.625	6.237	FA	26,098	69,083	05/08/2013	08/15/2020
91913Y-AL-4	VALERO ENERGY CORP				2FE	7,947,170		116,8640	8,000,000	7,954,802	0	1,009	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92276M-AW-5	VENTAS REALTY LP VTR	2			2FE	3,147,510		107,4330	3,000,000	3,088,148	0	(19,053)	0	0	4.750						

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92826C-AE-2	VISA INC			2	1FE	6,990,550		104.5300	7,317,107	7,000,000	6,990,876	0	311	0	4.150	4.160	JD	13,718	290,500	12/09/2015	12/14/2035
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	3,394,260		126.7800	3,803,394	3,000,000	3,232,874	0	(17,520)	0	7.100	6.022	FA	88,750	213,000	03/16/2004	08/01/2026
92976G-AH-4	WACHOVIA BANK NA				1FE	2,211,170		103.7730	2,075,460	2,000,000	2,028,823	0	(31,794)	0	6.000	4.297	MN	15,333	120,000	07/27/2010	11/15/2017
931142-CZ-4	WAL-MART	LS			1FE	4,980,950		104.1410	5,207,045	5,000,000	4,991,989	0	1,940	0	3.250	3.295	AO	29,792	162,500	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	6,971,860		105.3090	7,371,651	7,000,000	6,995,677	0	3,359	0	6.100	6.154	MS	125,728	427,000	03/03/2008	03/15/2018
948741-AH-6	WEINGARTEN REALTY INVST			2	2FE	3,936,800		99.6020	3,984,068	4,000,000	3,946,429	0	8,258	0	3.375	3.634	MS	39,750	135,000	10/28/2015	10/15/2022
949746-RN-3	WELLS FARGO & CO	LS		2	2FE	2,000,000		104.9900	2,099,800	2,000,000	2,000,000	0	0	0	5.875	5.875	JD	5,222	117,500	01/15/2015	12/31/2049
94974B-FN-5	WELLS FARGO CO				1FE	991,240		103.3630	1,033,630	1,000,000	993,592	0	822	0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FY-1	WELLS FARGO CO				1FE	2,996,910		101.1750	3,035,262	3,000,000	2,997,453	0	217	0	4.100	4.111	JD	9,567	123,000	05/27/2014	06/03/2026
95040Q-AC-8	HEALTH CARE REIT			2	2FE	5,102,500		103.5180	5,175,885	5,000,000	5,096,530	0	(5,970)	0	4.250	3.993	AO	53,125	123,958	04/06/2016	04/01/2026
95709T-AB-6	WESTAR ENERGY INC				1FE	1,523,145		100.0000	1,500,000	1,500,000	1,500,000	0	(23,145)	0	5.150	1.043	JJ	38,625	0	08/10/2016	01/01/2017
958102-AJ-4	WESTERN DIGITAL CORP	LS		2	2FE	3,075,000		110.0000	3,300,000	3,000,000	3,065,721	0	(9,279)	0	7.375	6.773	AO	55,313	103,250	04/13/2016	04/01/2023
958254-AF-1	WESTERN GAS PARTNERS LP			2	2FE	6,935,822		103.3990	7,186,196	6,950,000	6,936,252	0	430	0	4.650	4.676	JJ	151,713	0	06/30/2016	07/01/2026
960386-AJ-9	WABTEC				2FE	9,996,500		95.9820	9,598,150	10,000,000	9,996,565	0	65	0	3.450	3.454	MN	55,583	0	10/31/2016	11/15/2026
969457-BD-1	WILLIAMS COS INC				3FE	2,985,720		114.0000	3,420,000	3,000,000	2,989,432	0	385	0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
969457-BW-9	WILLIAMS COS INC	LS		2	3FE	2,992,140		99.2500	2,977,500	3,000,000	2,993,798	0	681	0	4.550	4.583	JD	2,654	136,500	06/19/2014	06/24/2024
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646		106.7750	533,873	500,000	499,887	0	32	0	5.250	5.258	MS	7,729	26,250	07/12/2010	03/15/2020
976656-BP-2	WISC ELEC POWER				1FE	4,225,750		123.2050	6,160,265	5,000,000	4,487,086	0	26,936	0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
98385X-AJ-5	XTO ENERGY INC				1FE	11,066,940		123.1680	11,085,084	9,000,000	10,880,471	0	(60,604)	0	6.100	4.470	AO	137,250	549,000	10/03/2013	04/01/2036
98385X-AP-1	XTO ENERGY INC				1FE	995,390		105.5000	1,054,996	1,000,000	999,158	0	541	0	5.500	5.561	JD	2,444	55,000	04/15/2008	06/15/2018
98956P-AL-6	ZIMMER HOLDINGS INC	LS		2	2FE	4,987,450		99.6240	4,981,215	5,000,000	4,990,408	0	1,654	0	3.150	3.190	AO	39,375	157,500	03/10/2015	04/01/2022
04557*-AB-7	HEALTH SCOPE PP				2FE	4,000,000		101.0420	4,041,675	4,000,000	4,000,000	0	0	0	4.050	4.050	MN	17,100	81,000	05/10/2016	05/23/2026
008916-AM-0	AGRIUM INC	A	2		2FE	923,320		99.4410	994,412	1,000,000	926,891	0	1,225	0	4.900	5.424	JD	4,083	49,000	12/02/2013	06/01/2043
012873-AK-1	ALBERTA ENERGY	A			2FE	4,136,640		115.0460	4,601,836	4,000,000	4,104,328	0	(4,233)	0	7.375	7.080	MN	49,167	295,000	11/09/2006	11/01/2031
064159-AM-8	BANK OF NOVA SCOTIA				1FE	2,522,675		100.0270	2,500,663	2,500,000	2,501,130	0	(21,545)	0	2.550	1.063	JJ	29,927	31,875	05/25/2016	01/12/2017
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A			2FE	2,319,339		130.1890	2,254,870	1,732,000	2,247,096	0	(23,556)	0	7.400	4.619	JD	10,681	128,168	10/03/2013	12/01/2031
136375-BN-1	CANADIAN NATL RAILWAYS	A			1FE	7,302,960		129.2040	7,752,264	6,000,000	7,189,353	0	(37,118)	0	6.200	4.640	JD	31,000	372,000	10/03/2013	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS	A			1FE	1,039,320		103.8690	1,038,691	1,000,000	1,004,403	0	(4,813)	0	5.850	5.326	MN	7,475	58,500	02/01/2008	11/15/2017
136375-BT-8	CANADIAN NATL RAILWAY	A			1FE	2,238,120		107.5040	2,150,078	2,000,000	2,072,864	0	(31,701)	0	5.550	3.782	MS	37,000	111,000	04/19/2011	03/01/2019
136385-AL-5	CANADIAN NATL RESOURCES				2FE	3,174,000		113.5930	3,407,787	3,000,000	3,155,967	0	(3,899)	0	6.250	5.813	MS	55,208	187,500	08/29/2011	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES	A			2FE	5,057,550		104.0840	5,204,205	5,000,000	5,007,970	0	(6,941)	0	5.900	5.746	FA	122,917	295,000	01/31/2008	02/01/2018
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A			2FE	3,441,140		118.9750	4,758,992	4,000,000	3,509,584	0	10,082	0	5.950	7.085	MN	30,411	238,000	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY	A			2FE	977,140		106.0780	1,060,775	1,000,000	995,841	0	2,802	0	6.500	6.823	MN	8,306	65,000	08/07/2008	05/15/2018
146900-AQ-8	CASCADES INC	A	2		3FE	16,000,000		101.5000	16,240,000	16,000,000	16,000,000	0	0	0	5.750	5.750	JJ	424,222	1,063,111	05/11/2015	07/15/2023
15135U-AH-2	CENOVUS ENERGY INC	A	2		2FE	997,820		86.4420	864,419	1,000,000	998,027	0	40	0	4.450	4.463	MS	13,103	44,500	08/14/2012	09/15/2042
19238V-AG-0	COGECO CABLE INC	A	2		3FE	164,000		102.8750	168,715	164,000	164,000	0	0	0	4.875	4.875	MN	1,333	7,995	04/18/2013	05/01/2020
29250N-AB-1	ENBRIDGE INC	A			2FE	970,990		101.0260	1,010,256	1,000,000	998,961	0	4,034	0	5.600	6.028	AO	14,000	56,000	06/06/2008	04/01/2017
44805S-AB-9	HUSKY ENERGY INC				2FE	1,055,860		108.9100	1,089,104	1,000,000	1,013,092	0	(4,847)	0	6.150	5.572	JD	2,733	61,500	05/05/2005	06/15/2019
65334H-AG-7	NEXEN INC	A			1FE	1,889,980		118.5200	2,370,392	2,000,000	1,905,502	0	2,096	0	6.400	6.833	MN	16,356	128,000	06/21/2007	05/15/2037
698900-AG-2	PANCANADIAN ENERGY CORP	A			3FE	1,997,340		112.2360	2,244,720	2,000,000	1,998,016	0	73	0	7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
71644E-AG-7	PETRO-CANADA				1FE	2,728															

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	2,058,900	102.2500	2,045,000	2,000,000	2,043,835	0	(6,611)	0	0	4.250	3.826	AO	15,583	85,000	08/20/2014	10/25/2022
C1467#-AA-5	CSL GROUP INC. PP			4	2	833,333	103.4470	862,058	833,333	833,333	0	0	0	0	5.440	5.440	MS	13,348	45,333	01/31/2011	03/15/2021
C9824#-AC-4	WORLEYPARSONS CANADIAN FINANCE PP		A		3	1,000,000	100.1930	1,001,932	1,000,000	1,000,000	0	0	0	0	4.860	4.860	MS	13,095	56,100	03/17/2011	03/26/2018
000000-00-0	HUTCHISON WHAMPOA FIN		D		1FE	3,995,360	99.9100	3,996,400	4,000,000	3,996,230	0	409	0	0	3.625	3.639	AO	24,569	145,000	10/28/2014	10/31/2024
00507U-AR-2	ACTAVIS FUNDING SCS		D	2	2FE	2,522,075	101.4010	2,535,033	2,500,000	2,516,758	0	(2,996)	0	0	3.450	3.305	MS	25,396	86,250	03/10/2015	03/15/2022
00507U-AT-8	ACTAVIS FUNDING SCS		D	2	2FE	10,170,005	98.8290	10,377,024	10,500,000	10,183,076	0	10,655	0	0	4.550	4.799	MS	140,671	477,750	10/21/2015	03/15/2035
00913R-AC-0	AIR LIQUIDE FINANCE		D	2	1FE	3,989,960	95.2150	3,808,600	4,000,000	3,990,307	0	347	0	0	2.250	2.289	MS	23,500	0	09/22/2016	09/27/2023
012605-AA-9	ALBEA BEAUTY HOLDINGS SA		D	2	4FE	198,000	104.0000	205,920	198,000	198,000	0	0	0	0	8.375	8.375	MN	2,764	16,583	10/17/2012	11/01/2019
02364W-AV-7	AMERICA MOVIL SA de CV		D	2	1FE	1,987,538	106.8670	2,137,342	2,000,000	1,995,128	0	1,348	0	0	5.000	5.082	MS	25,278	100,000	08/31/2010	03/30/2020
03938L-AQ-7	ARCELOMITTAL	LS	D		3FE	575,580	108.7500	611,175	562,000	572,058	0	1,198	0	0	6.250	5.692	FA	14,245	35,124	12/05/2012	08/05/2020
05530Q-AE-0	BAT INTL FINANCE PLC		D		1FE	3,416,158	100.2770	3,409,415	3,400,000	3,411,442	0	(4,716)	0	0	2.125	1.343	JD	4,817	12,750	12/20/2016	06/07/2017
05541V-AA-4	BG ENERGY CAPITAL PLC		D		1FE	6,232,779	105.4570	6,380,142	6,050,000	6,135,647	0	(20,125)	0	0	4.000	3.608	JD	14,789	242,000	11/16/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		D		1FE	4,144,060	106.1960	4,247,828	4,000,000	4,076,965	0	(14,769)	0	0	4.000	3.554	AO	33,778	160,000	02/24/2012	10/15/2021
05565E-AM-7	BMW US Capital LLC	LS	C	2	1FE	10,201,466	95.7290	9,936,639	10,380,000	10,205,382	0	3,917	0	0	2.250	2.524	MS	68,768	0	11/10/2016	09/15/2023
055650-BJ-6	BP CAPITAL MARKETS		D		1FE	2,991,960	105.9670	3,179,016	3,000,000	2,997,901	0	889	0	0	4.750	4.784	MS	43,938	142,500	03/05/2009	03/10/2019
055650-BU-1	BP CAPITAL MARKETS		D		1FE	1,024,740	104.2880	1,042,882	1,000,000	1,015,686	0	(2,955)	0	0	3.561	3.208	MN	5,935	35,610	10/25/2013	11/01/2021
055650-BZ-0	BP CAPITAL MARKETS		D		1FE	4,969,650	102.0070	5,100,335	5,000,000	4,977,398	0	3,801	0	0	3.245	3.338	MN	24,788	162,250	12/11/2014	05/06/2022
055650-CD-8	BP CAPITAL MARKETS		D		1FE	5,427,688	98.0710	5,491,993	5,600,000	5,463,952	0	19,027	0	0	2.750	3.175	MN	21,817	154,000	01/23/2015	05/10/2023
055650-CP-1	BP CAPITAL MARKETS		D		1FE	2,023,080	103.7690	2,075,374	2,000,000	2,017,507	0	(2,120)	0	0	3.814	3.673	FA	29,876	76,280	03/28/2014	02/10/2024
05567L-7E-1	BNP PARIBAS/BNP US MTN		D		1FE	2,818,312	100.6680	2,818,696	2,800,000	2,816,677	0	(1,635)	0	0	2.375	1.518	MS	19,765	0	12/01/2016	09/14/2017
06849A-AB-5	BARRICK INTL BK CORP		D		2FE	1,972,336	103.6000	2,072,008	2,000,000	1,975,965	0	.588	0	0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		D		2FE	4,991,700	113.2720	5,663,615	5,000,000	4,997,741	0	1,056	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		D		2FE	2,165,540	152.3140	3,046,286	2,000,000	2,181,101	0	(6,593)	0	0	9.625	8.504	JD	8,556	192,500	06/08/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D		2FE	1,968,660	114.0540	2,281,088	2,000,000	1,974,199	0	.678	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC		D		1FE	3,053,310	102.3100	3,069,300	3,000,000	3,041,344	0	(4,760)	0	0	4.250	4.031	AO	21,604	127,500	05/19/2014	04/30/2024
12615T-AB-4	CNOOC FINANCE		D		1FE	4,460,810	109.5950	5,479,760	5,000,000	4,575,604	0	14,373	0	0	5.500	6.339	MN	30,556	275,000	10/20/2006	05/21/2033
14214X-B#-8	CARILLION PLC PP		D		.2	1,000,000	100.4770	1,004,766	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MN	3,743	38,500	11/02/2012	11/27/2017
17186H-AA-0	CIMPRESS NV		D	2	4FE	693,000	102.0000	706,860	693,000	693,000	0	0	0	0	7.000	7.000	AO	12,128	48,510	03/13/2015	04/01/2022
21987B-AQ-1	CODECO INC	LS	D		1FE	1,564,250	96.8000	1,548,794	1,600,000	1,548,794	0	3,947	0	0	3.000	3.304	JJ	21,867	48,000	10/06/2014	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK		D		1FE	1,088,280	107.8560	1,078,562	1,000,000	1,028,978	0	(10,287)	0	0	5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1FE	1,993,860	100.5460	2,010,914	2,000,000	1,995,087	0	.543	0	0	3.625	3.662	MS	22,556	72,500	09/04/2014	09/09/2024
24820R-AG-3	STATOIL		D		1FE	2,096,207	126.9600	2,570,946	2,025,000	2,076,826	0	(2,874)	0	0	6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2FE	4,088,550	146.7720	5,870,860	4,000,000	4,163,994	0	(6,494)	0	0	8.750	8.240	JD	15,556	350,000	09/20/2001	06/15/2030
268317-AB-0	ELECTRICITE DE FRANCE		D		1FE	6,096,300	108.7560	6,525,330	6,000,000	6,025,039	0	(11,259)	0	0	6.500	6.279	JJ	167,917	390,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	985,510	125.3330	1,253,333	1,000,000	987,024	0	.240	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
26835P-AB-6	EDP FINANCE BV		D		2FE	1,997,080	103.4300	2,068,604	2,000,000	1,999,689	0	.270	0	0	6.000	6.015	FA	49,667	120,000	10/26/2007	02/02/2018
26835P-AC-4	EDP FINANCE BV		D		2FE	13,201,000	104.7880	14,670,376	14,000,000	13,679,018	0	101,064	0	0	4.900	5.797	AO	171,500	686,000	07/14/2011	10/01/2019
26874R-AA-6	ENI SPA		D		2FE	1,050,270	104.0970	1,040,970	1,000,000	1,026,346	0	(6,484)	0	0	4.150	3.396	AO	10,375	41,500	02/14/2013	10/01/2020
268789-AA-2	E.ON INTL FINANCE BV		D		2FE	978,800	104.6690	1,046,690	1,000,000	996,164	0	2,691	0	0	5.800	6.105	AO	9,828	58,000	03/06/2009	04/30/2018
29268B-AB-7	ENEL FINANCE		D		2FE	1,996,220	103.0630														

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45867X-AG-9	INTERGEN NV	D		2	4FE	659,130	89.0000	597,190	671,000	662,427	0	1,002	0	0	7.000	7.250	JD	130	46,970	06/07/2013	06/30/2023
500472-AB-1	PHILIPS ELECTRONICS NV	D			2FE	2,964,150	104.7890	3,143,682	3,000,000	2,994,550	0	4,286	0	0	5.750	5.910	MS	52,708	172,500	03/05/2008	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER	D			1FE	1,069,280	129.6370	1,296,372	1,000,000	1,044,754	0	(3,081)	0	0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
53944X-AT-2	LLOYDS BANK PLC	D			1FE	1,227,696	100.2530	1,203,040	1,200,000	1,202,781	0	(24,915)	0	0	4.500	1.785	FA	22,350	27,000	03/17/2016	02/02/2017
552081-AD-3	LYONDELLBASELL IND NV	D			2FE	1,140,170	113.3080	1,133,081	1,000,000	1,089,397	0	(16,331)	0	0	6.000	3.964	MN	7,667	60,000	09/26/2013	11/15/2021
61238Q-AA-6	BASELL FINANCE CO BV	D			2FE	4,469,016	130.3910	4,477,641	3,434,000	4,295,114	0	(63,781)	0	0	8.100	4.937	MS	81,901	278,154	05/13/2014	03/15/2027
656531-AJ-9	STATOIL ASA	D			1FE	1,048,040	133.1470	1,331,465	1,000,000	1,035,779	0	(1,883)	0	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
66989G-AA-8	NOVARTIS SEC INVEST LTD	D			1FE	3,016,060	107.0410	3,211,215	3,000,000	3,004,460	0	(1,977)	0	0	5.125	5.049	FA	60,219	153,750	02/18/2010	02/10/2019
69367C-AB-1	PTT PUBLIC CO LTD	D			2FE	950,150	110.6030	1,106,025	1,000,000	959,430	0	1,132	0	0	5.875	6.247	FA	24,153	58,750	01/31/2006	08/03/2035
71656L-BP-5	PETROLEOS MEXICO	D			2FE	4,972,300	102.3980	5,119,900	5,000,000	4,972,443	0	143	0	0	5.375	5.500	MS	13,438	0	12/06/2016	03/13/2022
75405U-AA-4	RAS LAFFAN LNG III	D			1FE	4,000,000	111.5000	4,460,000	4,000,000	4,000,000	0	0	0	0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY	D			1FE	2,996,530	101.8650	3,055,938	3,000,000	2,997,815	0	273	0	0	3.625	3.637	MS	30,208	108,750	03/26/2014	09/21/2023
759470-AK-3	RELiance INDUSTRIES	D			2FE	3,294,750	135.0600	4,051,800	3,000,000	3,294,750	0	0	0	0	10.250	9.331	JJ	141,792	307,500	02/26/1997	01/15/2097
761735-AD-1	REYNOLDS GROUP ISSUERS INC	L.S.		2	4FE	2,282,090	102.9000	2,240,133	2,177,000	2,211,317	0	(16,324)	0	0	6.875	5.788	FA	56,542	149,669	04/30/2013	02/15/2021
77586R-AD-2	ROMANIA SOVEREIGN	D			2FE	5,272,500	105.7680	5,288,400	5,000,000	5,271,627	0	(873)	0	0	4.875	3.984	JJ	107,656	0	12/16/2016	01/22/2024
780641-AH-9	KONINKLIJKE	D			2FE	3,990,069	133.3030	5,332,132	4,000,000	3,993,109	0	259	0	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-AF-4	SSE PP	D			1	2,000,000	101.6290	2,032,573	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	77,800	04/09/2012	04/16/2022
806854-AB-1	SCHLUMBERGER INV	D		2	1FE	3,013,330	103.1850	3,095,562	3,000,000	3,008,191	0	(1,664)	0	0	3.300	3.234	MS	29,425	99,000	10/04/2013	09/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV	D			3FE	500,000	102.2500	511,250	500,000	500,000	0	0	0	0	4.875	4.875	AO	5,146	24,375	04/10/2013	10/15/2023
822582-AC-6	SHELL INTERNATIONAL FIN	D			1FE	1,825,960	100.8170	2,016,336	2,000,000	1,994,061	0	25,604	0	0	5.200	6.563	MS	28,600	104,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN	D			1FE	4,008,260	106.0350	4,241,404	4,000,000	4,002,444	0	(839)	0	0	4.300	4.276	MS	47,300	172,000	02/17/2010	09/22/2019
822582-BQ-4	SHELL INTERNATIONAL FIN	D			1FE	14,729,700	95.4260	14,313,855	15,000,000	14,732,700	0	3,000	0	0	4.000	4.105	MN	85,000	300,000	05/05/2016	05/10/2046
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D		2	2FE	9,998,700	94.9350	9,493,470	10,000,000	9,998,746	0	46	0	0	2.875	2.877	MS	78,264	0	09/19/2016	09/23/2023
826200-AD-9	SIEMENS FINANCING	D			1FE	3,009,330	122.6300	3,678,903	3,000,000	3,005,944	0	(446)	0	0	6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS	D			1FE	5,323,044	100.6440	5,146,914	5,114,000	5,317,174	0	(5,870)	0	0	2.900	2.118	MN	14,007	74,153	10/27/2016	05/27/2022
82620K-AE-3	SIEMENS	D			1FE	4,987,300	100.1330	5,006,655	5,000,000	4,989,059	0	1,114	0	0	3.250	3.280	MN	15,347	162,500	05/18/2015	05/27/2025
82929R-AC-0	SING TELECOMMUNICATIONS	D			1FE	2,028,220	135.6780	2,713,558	2,000,000	2,021,105	0	(766)	0	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
82937T-AA-0	SINOPEC	D			1FE	1,930,220	97.4940	1,949,870	2,000,000	1,952,640	0	6,540	0	0	3.125	3.545	AO	11,632	62,500	06/03/2013	04/24/2023
83404D-AA-7	SOFTBANK CORP	D			3FE	233,000	102.5000	238,825	233,000	233,000	0	0	0	0	4.500	4.500	AO	2,214	12,815	04/18/2013	04/15/2020
853250-AB-4	STANDARD CHARTERED BANK	D			2FE	502,920	102.8110	514,055	500,000	500,282	0	(364)	0	0	6.400	6.320	MS	8,444	32,000	09/26/2007	09/26/2017
856899-AB-5	STATE GRID OVERSEAS INV	D			1FE	2,651,784	99.2550	2,679,893	2,700,000	2,667,279	0	4,511	0	0	3.125	3.337	MN	9,141	84,375	06/03/2013	05/22/2023
85771P-AN-2	STATOIL	L.S.			1FE	999,270	104.5490	1,045,488	1,000,000	999,435	0	68	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
87656X-A8-0	TATE & LYLE PP	D			2	8,000,000	100.4860	8,038,893	8,000,000	8,000,000	0	0	0	0	3.830	3.830	AO	52,769	306,400	09/15/2015	10/29/2023
87927V-AF-5	TELECOM ITALIA CAPITAL	D			3FE	2,060,035	96.0000	1,920,000	2,000,000	2,046,516	0	(1,537)	0	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE	D			2FE	7,174,460	131.0890	9,176,209	7,000,000	7,126,149	0	(5,144)	0	0	8.250	8.028	MS	170,042	577,500	12/07/2001	09/15/2030
87969N-AD-7	TELSTRA CORP LTD	D		2	1FE	9,804,850	98.5130	9,851,300	10,000,000	9,826,714	0	17,745	0	0	3.125	3.365	AO	72,917	312,500	10/08/2015	04/07/2025
88167A-AD-3	TEVA PHARMACEUTICALS NE	D			2FE	14,949,900	94.5520	14,182,770	15,000,000	14,952,796	0	2,896	0	0	2.800	2.853	JJ	186,667	0	07/18/2016	07/21/2023
89152U-AD-4	TOTAL CAPITAL SA	D			1FE	1,117,460	107.5250	1,075,253	1,000,000	1,052,861	0	(14,252)	0	0	4.450	2.844	JD	865	44,500	03/15/2012	06/24/2020
89378T-AC-7	TRANSNET SOC LTD	D			2FE	4,775,000	95.3590	4,767,970	5,000,000	4,833,475	0	25,614	0	0	4.000	4.686	JJ	86,111	200,000	08/21/2014	07/26/2022
89400P-AE-3	TRANSURBAN FINANCE CO	D		2	2FE	4,956,150	101.6520	5,082,600	5,000,000	4,959,996											

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G0369#-AW-6	ANGLIAN WATER PP	D			2FE	6,000,000		5,97,5910	6,000,000	6,000,000	.0	.0	.0	.0	3.290	3.290	AO	35,093	98,700	03/22/2016	04/27/2026
G1257*-AE-1	BOREALIS FUNDING PP	D			2	2,000,000		2,009,803	2,000,000	2,000,000	.0	.0	.0	.0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1257*-AJ-0	BOREALIS FUNDING PP	D			2	5,000,000		5,224,209	5,000,000	5,000,000	.0	.0	.0	.0	5.360	5.360	FA	98,267	268,000	07/11/2013	08/19/2023
G1910#-AQ-9	COBHAM PLC PP	D			3	5,000,000		93,7420	5,000,000	5,000,000	.0	.0	.0	.0	4.260	4.260	AO	37,275	213,000	10/22/2014	10/28/2024
G1969#-AC-0	BALFOUR BEATTY PP	D			4	2,000,000		95,0660	2,000,000	2,000,000	.0	.0	.0	.0	4.530	4.530	MS	29,193	90,600	02/01/2013	03/05/2020
G2163#-AG-3	COOKSON GRP PLC PP	C			2FE	1,000,000		1,011,224	1,000,000	1,000,000	.0	.0	.0	.0	4.260	4.258	MS	12,662	42,600	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC PP	C			2FE	1,000,000		1,027,382	1,000,000	1,000,000	.0	.0	.0	.0	4.970	4.968	MS	14,772	49,700	10/20/2010	12/16/2020
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	C			1	11,738,100		112,6790	10,000,000	11,448,645	.0	(179,754)	.0	.0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G4939#-AD-1	IRISH FOODS (ABP FOODS) PP	C			2	2,000,000		102,0360	2,000,000	2,000,000	.0	.0	.0	.0	5.140	5.140	JD	2,284	102,800	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP	C			2	1,000,000		1,007,872	1,000,000	1,000,000	.0	.0	.0	.0	4.250	4.250	AO	10,271	42,500	04/04/2011	04/04/2018
G7219*-AB-1	PREMIER OIL PLC PP	D			3Z	750,000		65,6930	1,000,000	750,000	.0	.0	250,000	.0	5.860	5.860	JD	3,581	60,350	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP	D			3	750,000		65,2790	1,000,000	750,000	.0	.0	250,000	.0	6.040	6.040	MS	17,784	70,150	03/02/2012	03/15/2022
G7815#-AE-1	SAP IRELAND FINL PP	D			1	1,000,000		1,002,705	1,000,000	1,000,000	.0	.0	.0	.0	2.130	2.130	MN	2,722	21,300	11/02/2012	11/15/2017
G9160#-AA-6	UKPNS PP	D			2	2,000,000		2,083,677	2,000,000	2,000,000	.0	.0	.0	.0	5.000	5.000	JD	4,722	100,000	12/08/2011	12/14/2021
G9284#-AX-5	VITOL FINANCE PP	D			2	2,000,000		2,041,672	2,000,000	2,000,000	.0	.0	.0	.0	5.010	5.010	JJ	42,585	100,200	07/22/2011	07/30/2018
G9605#-AD-1	WHITBREAD PP	D			2	1,000,000		1,028,652	1,000,000	1,000,000	.0	.0	.0	.0	3.920	3.920	JJ	16,878	39,200	08/27/2011	01/26/2019
K2162#-AA-4	DANISH CROWN PP	D			2	2,000,000		2,129,643	2,000,000	2,000,000	.0	.0	.0	.0	4.940	4.940	JD	4,940	98,800	06/01/2012	06/13/2022
K2162#-AC-0	DANISH CROWN PP	C			2	10,000,000		98,4770	10,000,000	10,000,000	.0	.0	.0	.0	3.400	3.400	JD	28,333	170,000	05/27/2016	06/01/2023
N3386#-AM-1	FUGRO NV PP	D			3	515,034		97,1220	515,034	515,034	.0	.0	.0	.0	5.050	5.050	FA	9,681	43,111	01/13/2016	08/17/2018
N4281#-BS-3	KONINKLIJKE VOPAK NV	D			2	3,000,000		99,0470	3,000,000	3,000,000	.0	.0	.0	.0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP	D			6*	68,280		13,0000	68,280	853,500	.0	.0	.0	.0	7.250	7.250	JD	.0	.0	06/18/2014	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP	D			6*	10,383		13,0000	16,872	129,782	.0	.0	.0	.0	7.250	7.250	JD	.0	.0	06/18/2014	07/15/2017
N7338#-AC-5	RED ELECTRICA PP	C			1	5,734,950		110,2500	5,734,950	5,635,108	.0	(60,322)	.0	.0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP	D			2	2,000,000		104,6660	2,000,000	2,000,000	.0	.0	.0	.0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
N9146#-AB-3	YAN OORD FIN BV PP	C			2	2,500,000		107,0350	2,500,000	2,500,000	.0	.0	.0	.0	5.410	5.410	AO	26,674	135,250	04/08/2011	04/20/2021
Q3079#-AA-6	DBCT FINANCE PTY PP	C			2	1,000,000		1,006,533	1,000,000	1,000,000	.0	.0	.0	.0	5.230	5.230	AO	9,153	52,300	03/03/2011	04/28/2020
Q9194#-AK-1	TRANSURBAN PP PP	C			4	4,240,220		109,5270	4,405,143	4,021,974	.0	(19,870)	.0	.0	5.950	5.288	MN	31,243	214,170	04/29/2014	11/14/2021
Q9194*-AA-7	TRANSURBAN QUEEN PP	D			2FE	6,000,000		5,990,545	6,000,000	6,000,000	.0	.0	.0	.0	4.160	4.160	MS	68,640	249,600	09/15/2015	09/22/2025
V6179#-AA-2	FIRST OMEGA SHIPPING PP	D	4		2	7,000,000		100,8340	7,000,000	7,000,000	.0	.0	.0	.0	4.650	4.650	JD	4,521	325,500	06/04/2014	06/25/2024
W0805#-AM-0	ASSA ABL0Y PP	D			1	1,000,000		1,014,840	1,000,000	1,000,000	.0	.0	.0	.0	3.480	3.481	MN	4,350	34,800	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,519,525,283	XXX	2,627,193,993	2,505,088,464	2,512,763,542	0	(1,778,128)	2,208,000	0	XXX	XXX	XXX	29,263,047	97,566,679	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1FML	146,130		102,7430	146,130	153,980	.0	2,857	.0	.0	5.500	10.130	MON	.777	9,319	09/30/2008	05/25/2033
00841L-AB-2	ABMT 2014-3 A2			4	1FML	2,568,541		99,7420	2,545,414	2,551,993	.0	1,959	.0	.0	3.500	3.220	MON	7,443	89,320	11/03/2014	10/01/2044
00841X-AH-3	ABMT 2015-2 A8			4	1FML	2,424,953		99,5280	2,382,243	2,393,538	.0	(18,217)	.0	.0	3.000	2.163	MON	5,984	71,806	03/13/2015	03/25/2045
00841X-AN-0	ABMT 2015-2 A13			4	1FE	9,990,300		100,5550	9,921,695	9,866,963	.0	(2,079)	.0	.0	3.500	3.058	MON	28,779	.0	11/10/2016	03/25/2045
00842A-AU-3	ABMT 2015-4 A19			4	1FML	2,732,163		99,6810	2,684,853	2,693,444	.0	(552)	.0	.0	3.500	2.998	MON	7,856	31,424	08/11/2016	06/25/2045
00842A-CB-3	ABMT 2015-4 B1			4	1FML	4,962,305		99,1810	4,813,677	4,853,409	.0	(5,474)	.0	.0	3.603	3.172	MON	14,572	58,134	08/11/2016	06/25/2045
00842B-AE-7	ABMT 2015-5 A5			4	1FML	7,285,449		101,6480	7,278,174	7,160,147	.0	(26,984)	.0	.0	3.500	2.764	MON	20,884	250,605	08/11/2015	07/25/2045
00842T-AE-8	ABMT 2016-1 A5			4	1FML	4,287,856		100,3360	4,246,523	4,232,307	.0	(21,984)	.0	.0	3.500	2.299	MON	12,344	135,787	01/11/2016	12/25/2045
00842V-AG-8	ABMT 2016-3 A7			4	1FML	4,674,475		96,0820	4,323,686	4,500,000	.0	(8,193)	.0	.0	3.500	2.860	MON	13,125	52,500	08/08/2016	08/25/2046
02151F-AF-6	CWALT 2007-21CB 1A6			4	1FML	694,066		89,3530	682,536	763,868	.0	(20,594)	.0	.0	6.000	9.052	MON	3,819	44,097	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1FML	142,263		98,9180	141,142	142,686	.0	(663)	.0	.0	5.064	4.219	MON	602	6,330	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC			4	1FML	405,492		73,2510	353,858	483,076	.0	2,703	.0	.0	2.049	2					

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12647P-AF-5	CSMC 2013-7 A5			4	1FHL	1,554,942	.96 0820	1,497,412	1,558,473	1,554,341	.0	(466)	.0	.0	3.000	3.036	MON	3,896	46,754	01/26/2015	08/25/2043
12649K-AL-1	CSMC 2015-WIN1 A7			4	1FHL	2,958,641	.99 0100	2,926,382	2,955,639	2,961,858	.0	2,622	.0	.0	3.000	2.886	MON	7,389	88,669	01/13/2015	12/25/2044
12649K-AU-1	CSMC 2015-WIN1 B1			4	1FHL	5,552,459	.99 6390	5,274,274	5,293,373	5,547,931	.0	(4,528)	.0	.0	3.880	2.992	MON	17,115	34,215	10/26/2016	12/25/2044
12649N-AS-0	CSMC 2015-1 B1			4	1FHL	11,496,731	102.1030	11,543,715	11,305,943	11,481,037	.0	(15,694)	.0	.0	3.949	3.658	MON	37,202	260,094	04/27/2016	01/25/2045
12667G-7H-0	CWALT 2005-46CB A14			4	1FHL	812,180	.94 6220	823,294	870,085	785,346	.0	(28,015)	.0	.0	5.500	6.834	MON	3,988	47,133	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	2FHL	822,630	.98 8260	838,860	848,824	849,971	.0	13,953	.0	.0	5.500	6.141	MON	3,890	46,685	10/17/2007	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	3FHL	1,637,391	.90 2370	1,576,499	1,747,069	1,590,498	.0	(15,244)	.0	.0	5.750	6.894	MON	8,371	100,456	11/04/2005	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3			4	1FHL	1,889,056	.95 7890	1,956,218	2,042,223	1,926,740	.0	(26,350)	.0	.0	5.500	5.897	MON	9,360	112,322	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			4	2FHL	559,958	.92 6590	554,031	597,925	542,191	.0	(24,393)	.0	.0	5.500	6.681	MON	2,740	33,922	09/07/2005	10/25/2035
12668G-AC-6	CWIL 2006-S9 A3			4	1FHL	205,207	.99 8830	268,103	268,419	244,261	.0	11,078	.0	.0	5.728	17.954	MON	1,281	15,375	12/14/2006	11/25/2035
12668X-AD-7	CWIL 2006-S8 A4			4	1FHL	1,408,423	.97 1010	1,975,704	2,034,685	1,484,431	.0	83,762	.0	.0	5.650	15.039	MON	9,580	114,960	12/07/2006	03/25/2036
126694-HK-7	CWHL 2005-25 A6			4	2FHL	236,021	.90 7870	230,404	253,786	238,972	.0	(3,756)	.0	.0	5.500	5.510	MON	1,163	13,958	03/19/2008	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1FHL	383,493	.88 7260	362,142	408,158	364,446	.0	(14,762)	.0	.0	5.500	7.498	MON	1,871	21,798	10/28/2005	11/25/2035
12669R-AE-7	CWIL 2007-S1 A5			4	1FHL	1,432,997	.94 7760	2,195,829	2,316,864	624,232	.0	(92,938)	.0	.0	6.018	37.835	MON	11,619	139,429	06/27/2008	11/25/2036
12670B-AE-9	CWIL 2007-S2 A5F			4	1FHL	2,211,039	.89 8770	2,665,512	2,965,720	1,819,953	.0	(7,443)	.0	.0	6.000	14.759	MON	14,829	166,080	03/23/2007	05/25/2037
15132E-LC-0	CDMC 2005-1 A5			4	1FHL	755,878	101.0700	764,437	756,346	750,851	.0	3,102	.0	.0	5.306	5.628	MON	3,344	40,098	11/19/2009	02/18/2035
173100-AR-9	CMIS1 2006-6 B1			4	1FHL	590,070	.29 0950	379,018	1,302,676	379,018	(318,171)	106,969	.0	.0	6.000	8.634	MON	6,513	36,079	11/13/2007	11/25/2036
17312H-AE-9	CRMS1 2007-2 A5			4	1FHL	999,970	.96 3310	963,306	1,000,000	956,800	.0	(2,440)	.0	.0	5.662	6.059	MON	4,718	54,324	06/20/2007	06/25/2037
17322N-AA-2	CMLT1 2014-J1 A1			4	1FHL	4,944,312	100.3600	4,944,328	4,926,607	4,943,453	.0	(727)	.0	.0	3.500	3.348	MON	14,369	172,431	11/17/2015	06/25/2044
22540A-BT-4	CSFB 97-1R 1M5			4	1FHL	578	105.3110	617	586	16	.0	(14)	.0	.0	7.858	7.858	MON	4	42	12/22/1997	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4			4	1FHL	136,408	100.4340	142,367	141,752	138,181	.0	(96)	.0	.0	5.500	6.324	MON	650	7,689	06/26/2007	06/25/2033
251510-FX-6	DBALT 2005-4 A6			4	2FHL	285,057	.88 8780	278,057	312,852	291,572	.0	2,181	.0	.0	5.300	6.585	MON	1,382	16,481	01/25/2006	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4			4	1FHL	518,419	.99 6180	598,758	601,055	475,591	.0	3,938	.0	.0	6.423	12.460	MON	3,217	38,008	06/14/2006	07/25/2036
29977J-AA-4	EVER 2013-1 A1			4	1FHL	994,689	.94 0370	1,046,575	1,112,939	1,011,778	.0	6,984	.0	.0	2.250	4.722	MON	2,087	25,041	01/31/2014	03/25/2043
32051G-RV-9	FHASI 2005-FA5 1A5			4	1FHL	1,612,494	.89 5700	1,658,245	1,851,346	1,618,503	.0	10,439	.0	.0	5.500	6.226	MON	8,485	102,380	06/29/2006	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			4	3FHL	629,953	.80 8930	572,939	708,267	588,438	.0	(30,938)	.0	.0	5.500	5.503	MON	3,246	38,955	07/21/2005	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5			4	1FHL	666,193	.87 2980	754,409	864,175	734,848	.0	(21,936)	.0	.0	5.500	6.373	MON	3,961	47,530	06/29/2006	09/25/2035
3622MP-AP-3	GSR 2007-1F 2A5			4	1FHL	19,354	.13 1690	14,812	112,475	13,919	.0	(12,039)	4,453	.0	5.500	5.500	MON	516	6,130	02/13/2008	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			4	2FHL	410,453	.97 1720	418,664	430,851	410,965	.0	(4,403)	.0	.0	5.750	5.035	MON	2,064	24,774	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	1FHL	589,946	.91 6490	661,379	721,647	658,955	.0	(8,088)	.0	.0	5.000	4.975	MON	3,007	36,082	07/08/2008	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1			4	1FHL	161,966	.99 2790	183,245	184,577	179,717	.0	6,294	.0	.0	1.111	5.473	MON	39	1,550	09/16/2011	01/25/2045
437089-AE-5	JNHLE 2006-1 A5			4	1FHL	185,664	.94 4730	1,081,394	1,144,659	42,813	.0	(833)	.0	.0	6.522	6.522	MON	6,221	21,363	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1FHL	53,781	101.5920	54,640	53,784	53,831	.0	64	.0	.0	5.560	5.567	MON	249	2,990	01/12/2006	01/25/2036
46412Q-AC-1	IRWHE 2006-2 2A2			4	1FHL	672,086	102.3950	689,566	673,437	666,547	.0	4,990	.0	.0	6.240	7.453	MON	3,502	42,023	07/12/2006	02/25/2036
46412Q-AE-7	IRWHE 2006-2 2A4			4	1FHL	304,722	.99 9550	311,867	312,009	288,786	.0	(4,483)	.0	.0	6.170	7.484	MON	1,604	19,251	07/12/2006	02/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FHL	1,743,863	.54 6410	1,656,627	3,031,867	1,675,266	.0	(113,642)	20,975	.0	6.000	5.892	MON	15,159	109,350	08/11/2006	07/25/2036
52520Q-AG-9	RAST 2006-7 1A7			4	3FHL	1,596,290	.83 8020	1,570,310	1,873,829	1,639,959	.0	28,492	.0	.0	6.000	7.856	MON	9,369	105,577	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	3FHL	315,503	.78 0130	300,274	384,902	337,781	.0	12,986	.0	.0	5.750	7.823	MON	1,844	22,132	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1FHL	395,330	.95 1650	399,429	419,725	395,328	.0	.0	.0	.0	6.050	5.728	MON	2,116			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81745B-AN-5	SEMT 2013-6 B2			4	1FE	5,385,579	.99	6350	5,384,837	5,404,580	.0	.38	.0	.0	.3531	.3575	MON	15,903	.0	12/06/2016	.05/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1FML	626,314	.99	5550	634,530	637,368	.0	627,549	.0	.0	.3500	.3810	MON	1,859	22,308	.07/19/2013	.07/25/2043
81745H-AK-8	SEMT 2014-2 B1			4	1FML	9,013,924	.101	0890	8,528,101	8,436,239	.0	(13,633)	.0	.0	4.105	2.673	MON	28,860	57,600	10/26/2016	.07/25/2044
81745J-AA-6	SEMT 2013-11 A1			4	1FML	5,477,897	.100	8050	5,678,126	5,632,799	.0	(2,303)	.0	.0	.3500	4.124	MON	16,429	197,148	10/10/2013	.09/25/2043
81745Q-AB-8	SEMT 2015-1 A2			4	1FML	1,899,893	.97	3920	1,854,981	1,904,654	.0	.21	.0	.0	.3000	.3033	MON	4,762	57,140	01/29/2015	.01/25/2045
81746L-AD-4	SEMT 2015-3 A4			4	1FML	3,621,898	.101	6480	3,631,945	3,573,047	.0	(7,812)	.0	.0	.3500	2.984	MON	10,421	125,057	06/19/2015	.07/25/2045
81746N-AU-2	SEMT 2016-3 A19			4	1FML	6,428,595	.99	3670	6,257,868	6,297,720	.0	(3,366)	.0	.0	.3500	2.997	MON	18,368	36,737	10/12/2016	.11/25/2046
822804-AA-8	SAFT 2013-1 A1			4	1FML	2,822,868	.101	3780	2,796,020	2,758,012	.0	3,544	.0	.0	.3750	3.193	MON	8,619	103,426	12/10/2014	.07/25/2043
82281E-CK-1	SCOT 2016-1 1A19			4	1FE	12,919,367	.99	6500	12,892,331	12,937,560	.0	(226)	.0	.0	.3500	3.503	MON	37,735	37,735	11/21/2016	.11/25/2046
86359D-NK-9	SASC 2005-15 2A1			4	3FML	1,980,557	.101	8420	2,049,137	2,012,074	.0	2,039,955	.0	.0	5.750	6.038	MON	9,641	115,694	12/09/2005	.08/25/2035
86359D-SR-9	SASC 2005-17 5A1			4	4FML	1,412,278	.80	7400	1,292,037	1,600,254	.0	(72,190)	.904	.0	.5500	5.281	MON	7,335	88,014	.09/29/2005	.10/25/2035
881561-CB-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1FML	204,630	.7	0220	140,446	2,000,000	.0	1,441	.0	.0	4.598	36.972	MON	7,663	48,234	.11/23/2005	.12/25/2036
89172H-AB-3	TPMT 2015-3 A2			4	1FML	3,715,469	.101	2700	3,544,464	3,500,000	.0	(13,154)	.0	.0	4.000	2.517	MON	11,667	35,000	.09/15/2016	.03/25/2054
89172H-AK-3	TPMT 2015-3 A1B			4	1FML	6,551,472	.100	8250	6,603,346	6,549,314	.0	(3,399)	.0	.0	3.000	2.910	MON	16,373	196,479	.07/23/2015	.03/25/2054
929227-2G-0	WAMU 2003-S5 1A4			4	1FML	198,891	.102	1160	243,232	238,193	.0	207,671	.0	.0	5.500	11.159	MON	1,092	13,092	.11/05/2008	.06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4			4	3FML	149,630	.91	7000	148,592	162,042	.0	.782	.0	.0	.5500	6.375	MON	743	8,914	.09/30/2005	.11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			4	1FML	1,058,838	.44	5370	903,925	2,029,591	.0	(74,037)	.0	.0	6.268	5.921	MON	10,601	53,917	06/15/2006	.07/25/2036
949832-AP-4	WFMBS 2005-14 2A1			4	2FML	3,766,998	.102	5520	3,768,917	3,675,120	.0	(3,764)	.934	.0	.5500	4.163	MON	16,844	.0	12/12/2016	.12/25/2035
94983L-AY-3	WFMBS 2006-2 2A5			4	3FML	1,709,882	.96	0340	1,725,229	1,796,479	.0	(3,650)	.0	.0	5.500	5.631	MON	8,234	98,978	01/04/2007	.03/25/2036
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3			4	2FML	72,615	.99	1500	70,824	71,432	.0	(101)	.0	.0	7.770	7.382	MON	463	1,921	12/22/1997	.05/25/2028
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						201,669,192	XXX	209,992,734	225,465,317	199,421,768	(318,171)	(829,258)	155,089	0	XXX	XXX	XXX	861,490	8,163,533	XXX	XXX
05491K-AC-4	BAMLL 2016-FR15 B			4	4AML	1,947,500	.97	3750	1,947,500	2,000,000	.0	1,950,936	.0	.0	.7391	8.018	MON	2,835	41,736	.08/26/2016	.10/26/2047
05525J-AA-1	BAMLL 2016-SS1 A			4	1FML	10,299,680	.103	0320	10,303,180	10,000,000	.0	(23,954)	.0	.0	3.665	3.313	MON	30,542	305,417	.01/28/2016	.12/15/2035
05525T-AC-5	BAMLL 2014-FRR9 B			4	1FML	328,051	.99	3700	326,801	328,873	.0	329,991	.0	.0	4.691	4.460	MON	296	6,206	.07/28/2016	.12/26/2046
05526W-AG-8	BAMLL 2015-HAUL XB		4,6	1FE	2,267,164	.3	.7960	2,214,550	.0	2,187,980	.0	(79,184)	.0	.0	0.470	4.291	MON	21,795	108,389	.06/21/2016	.07/05/2043
05544B-AA-5	BHMS 2014-ATLS AFX	.CF		4	1FML	5,002,246	.100	8860	5,044,315	5,000,906	.0	(584)	.0	.0	3.601	3.613	MON	15,002	180,025	.08/15/2014	.07/05/2033
05604F-AA-3	BIWAY 2013-1515 A1	.CF		4	1FML	3,814,168	.100	5010	3,739,776	3,721,144	.0	(7,974)	.0	.0	2.809	2.457	MON	8,712	104,538	.02/26/2013	.03/10/2033
06054A-AV-1	BACM 2015-UBS7 ASB	.CF		4	1FML	10,299,878	.102	7090	10,270,930	10,000,000	.0	(37,719)	.0	.0	3.429	2.985	MON	28,575	342,900	.09/14/2015	.09/15/2048
07388V-AE-8	BSCMS 2007-T26 A4			4	1FML	521,713	.100	1050	468,756	468,265	.0	(10,044)	.0	.0	5.471	2.122	MON	2,135	25,969	.09/14/2011	.01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4			4	1FML	2,483,220	.100	1020	2,515,919	2,513,361	.0	3,598	.0	.0	5.910	6.032	MON	12,379	146,612	.06/28/2007	.06/11/2040
12507G-AE-7	CCRSB 2016-HEAT B			4	1FML	3,604,948	.100	2460	3,508,614	3,500,000	.0	(13,740)	.0	.0	4.114	3.456	MON	11,999	95,993	.04/19/2016	.04/10/2029
12507G-AG-2	CCRSB 2016-HEAT C			4	1FML	3,089,945	.100	4860	3,014,565	3,000,000	.0	(11,648)	.0	.0	4.919	4.256	MON	12,298	98,380	.04/19/2016	.04/10/2029
12531W-AZ-5	CFORG 2016-C3 ASB			4	1FML	2,059,894	.103	3750	2,067,502	2,000,000	.0	(7,051)	.0	.0	3.688	3.234	MON	6,147	67,613	.01/22/2016	.01/10/2048
12592L-BK-7	COMM 2014-CR20 XA		4,6	1FE	4,690,809	.6	.1730	4,255,425	.0	4,328,411	.0	(362,399)	.0	.0	1.350	3.886	MON	77,529	436,913	.06/16/2016	.11/10/2047
12593F-BB-9	COMM 2015-LC21 ASB			4	1FML	5,149,843	.103	0920	5,154,580	5,000,000	.0	(19,336)	.0	.0	3.421	2.973	MON	14,254	171,050	.06/12/2015	.07/10/2048
12593J-BC-9	COMM 2015-CR24	.CF		4	1FML	10,299,894	.103	3070	10,330,677	10,244,155	.0	(39,954)	.0	.0	3.445	2.981	MON	28,708	344,500	.07/24/2015	.08/10/2055
126192-AD-5	COMM 2012-LC4 A4			4	1FML	1,003,750	.103	7540	1,037,538	1,000,000	.0	(558)	.0	.0	3.288	3.244	MON	2,740	32,880	.11/06/2013	.12/10/2044
12622D-AB-0	COMM 2010-C1 A2			4	1FML	203,354	.101	8290	206,333	202,626	.0	(124)	.0	.0	3.830	3.758	MON	647	7,761	.05/12/2011	.07/10/2046
12625C-AA-1	COMM 2013-WWP A1	.CF		4	1FML	1,999,996	.99	3750	1,987,504	2,000,000	.0	(162)	.0	.0	2.499	2.503	MON	4,165	49,978	.03/25/2013	.03/10/2031
12625K-AD-7	COMM 2013-CR8 A4			4	1FML	4,039,955	.102	9210	4,116,820	4,000,000	.0	(4,134)	.0	.0	3.334	3.227	MON	11,113	133,360	.06/04/2013	.06/10/2046
12630D-AW-4	COMM 2014-CR14 ASB	.CF		4	1FML	2,059,937	.105	5030	2,110,068	2,000,000	.0	(8,332)	.0	.0	3.743	3.279	MON	6,238	74,860	.01/09/2014	.02/10/2047
12635W-AA-5	COMM 2016-787S A																				

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36192K-AU-1	GSMS 2012-GCJ7 AAB	CF		4	1FIM	7,159,372		101.6760	7,136,638	7,019,000	0	(21,502)	0	0	2.935	2.619	MON	17,167	206,008	05/18/2012	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB	CF		4	1FIM	5,149,823		104.8420	5,242,095	5,000,000	0	(20,451)	0	0	3.817	3.364	MON	15,904	190,850	08/14/2013	08/10/2046
36249K-AA-8	GSMS 2010-C1 A1			4	1FIM	470,684		102.6790	469,224	456,984	0	(1,382)	0	0	3.679	2.989	MON	1,401	16,812	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			4	1FIM	2,574,900		106.5430	2,663,585	2,500,000	0	(8,336)	0	0	4.592	4.234	MON	9,567	114,800	08/04/2010	08/10/2043
46634N-AD-8	JPMCC 2010-C1 A2			4	1FIM	1,497,072		104.2890	1,545,843	1,482,267	0	1,484,915	0	0	4.608	4.474	MON	5,692	115,320	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1FIM	3,029,976		106.9050	3,207,159	3,000,000	0	(2,684)	0	0	5.058	4.957	MON	12,645	151,740	06/11/2010	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2			4	1FIM	726,043		101.4910	729,572	718,857	0	(1,178)	0	0	3.616	3.439	MON	2,166	32,084	10/07/2010	11/15/2043
46636V-AD-8	JPMCC 2011-C5 ASB			4	1FIM	918,667		103.4440	940,903	909,574	0	(1,174)	0	0	3.678	3.520	MON	2,787	34,247	09/16/2011	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB			4	1FIM	4,039,988		103.6220	4,144,868	4,000,000	0	(6,288)	0	0	3.414	3.256	MON	11,379	136,548	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3			4	1FIM	1,029,993		107.2430	1,072,431	1,000,000	0	(2,965)	0	0	4.096	3.740	MON	3,413	40,957	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1FIM	2,019,990		105.5350	2,110,702	2,000,000	0	(2,388)	0	0	3.928	3.813	MON	6,546	78,554	12/18/2013	01/15/2047
46646J-AD-3	JPMCC 2016-WIK1 B			4	1FIM	22,144,979		100.5460	21,617,412	21,500,000	0	(22,092)	0	0	3.201	2.560	MON	57,355	114,710	10/13/2016	10/05/2031
46646R-AL-7	JPMDB 2016-C4XA			4,6	1FE	5,000,254		6.2750	4,888,076	0	0	(122,893)	0	0	0.850	0.850	MON	55,161	55,161	11/02/2016	12/15/2049
556227-AG-1	MAD 2015-11MD C			4	1FIM	9,693,778		98.6590	9,865,900	10,000,000	0	29,906	0	0	3.555	3.996	MON	29,623	361,405	09/15/2015	09/10/2035
61690G-AC-5	MSBAM 2014-C14 ASB			4	1FIM	1,029,945		104.0710	1,040,711	1,000,000	0	(4,046)	0	0	3.581	3.128	MON	2,984	35,810	01/30/2014	01/15/2047
61690G-AE-1	MSBAM 2014-C14 A4			4	1FIM	2,019,900		104.3730	2,087,454	2,000,000	0	(2,125)	0	0	3.787	3.676	MON	6,312	75,740	01/30/2014	01/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB	CF		4	1FIM	18,539,208		102.6490	18,476,838	18,000,000	0	(71,510)	0	0	3.398	2.939	MON	50,970	611,640	06/05/2015	07/15/2050
61690Y-BS-0	MSC 2016-BNK2 ASB			4	1FE	2,059,991		99.2430	1,984,868	2,000,000	0	(852)	0	0	2.860	2.405	MON	4,767	4,767	11/04/2016	11/15/2049
61691C-AA-7	MSCOG 2016-SNR A			4	1FE	16,999,601		99.5210	16,918,536	17,000,000	0	172	0	0	3.348	3.392	MON	47,430	0	11/28/2016	11/15/2034
61745H-AG-9	MSC 2011-C1 A4			4	1FIM	2,039,944		109.0240	2,180,482	2,000,000	0	(4,601)	0	0	5.033	4.798	MON	8,388	100,660	02/10/2011	09/15/2047
61760R-BA-9	MSC 2011-C3 A3			4	1FIM	914,850		103.9400	941,513	905,822	0	(1,457)	0	0	4.054	3.890	MON	3,060	36,722	09/14/2011	08/15/2049
61763K-AY-0	MSBAM 2014-C15			4	1FIM	1,029,978		104.0250	1,040,253	1,000,000	0	(4,073)	0	0	3.654	3.195	MON	3,045	36,540	03/26/2014	04/15/2047
61764J-AE-6	MSC 2014-MP C			4	1FIM	3,876,273		99.4090	3,777,534	3,800,000	0	(11,887)	0	0	3.693	3.425	MON	11,695	142,685	11/13/2014	08/11/2029
61767F-BB-6	MSC 2016-UB11 XA			4,6	1FE	6,965,243		10.5400	6,501,451	0	0	(255,925)	0	0	1.683	3.662	MON	86,491	360,734	08/16/2016	08/15/2049
682439-AU-8	AACMT 2005-C6A H			4	4FIM	24,220,492		109.6760	23,021,076	20,990,000	0	(24,147)	407	0	5.690	4.510	MON	66,347	796,165	05/03/2016	10/13/2037
78419C-AG-9	SGCMS 2016-C5 XA			4,6	1FE	13,102,606		12.6190	12,139,292	0	0	(573,753)	0	0	2.032	4.057	MON	162,929	854,304	07/06/2016	10/10/2048
902055-AA-0	LBTY 2016-22SL A			4	1FIM	10,299,731		102.3520	10,235,230	10,000,000	0	(23,238)	0	0	3.597	3.257	MON	29,975	299,750	02/17/2016	02/10/2036
902055-AC-6	LBTY 2016-22SL B			4	1FIM	10,299,558		103.6830	10,368,280	10,000,000	0	(22,982)	0	0	3.999	3.657	MON	33,325	333,250	02/17/2016	02/10/2036
902055-AN-2	LBTY 2016-22SL X			4,6	1FE	10,000,014		6.7300	9,272,200	0	0	(741,005)	0	0	1.030	4.693	MON	118,221	1,093,264	02/19/2016	02/10/2036
90269G-AD-3	UBSCM 2012-C1 AAB	CF		4	1FIM	6,089,943		102.3700	6,142,206	6,000,000	0	(13,320)	0	0	3.002	2.775	MON	15,010	180,120	04/24/2012	05/10/2045
90349D-AC-6	UBSBB 2012-C3 A3			4	1FIM	1,024,980		101.8040	1,018,042	1,000,000	0	(3,492)	0	0	2.728	2.359	MON	2,273	27,280	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER1CL			4	1FIM	2,049,990		100.2910	2,005,814	2,000,000	0	(5,043)	0	0	3.298	3.011	MON	5,496	65,954	11/16/2012	11/15/2030
91830M-AG-1	VNDO 2013-PENN B			4	1FIM	2,047,099		104.5070	2,090,142	2,000,000	0	(6,976)	0	0	3.947	3.636	MON	6,579	80,259	12/05/2013	12/13/2029
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1FIM	7,209,657		104.5220	7,316,547	7,000,000	0	(28,275)	0	0	3.638	3.182	MON	21,222	254,660	04/29/2014	05/15/2047
92890N-AA-7	WFRBS 2012-C10			4,6	1FE	3,554,277		7.0240	3,249,116	0	0	3,554,277	0	0	1.699	1.699	MON	65,507	355,174	07/12/2016	12/15/2045
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			4	1FIM	1,266,960		101.9920	1,292,203	1,266,961	0	(123)	0	0	2.970	2.968	MON	3,135	37,624	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3			4	1FIM	3,029,841		101.9440	3,058,323	3,000,000	0	(5,422)	0	0	3.143	2.983	MON	7,858	94,290	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			4	1FIM	1,980,313		101.7230	2,034,454	2,000,000	0	1,987,883	0	0	2.838	3.001	MON	4,730	56,760	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB			4	1FIM	1,029,953		104.3190	1,043,185	1,000,000	0	(4,065)	0	0	3.558	3.106	MON	2,965	35,580	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB			4	1FIM	1,029,944		104.5140	1,045,139	1,000,000	0	(4,020)	0	0	3.603	3.154	MON	3,003	36,030	11/22/2013	03/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB	CF		4	1FIM	20,599,720		103.1220	20,624,440	20,000,000	0	(81,006)	0	0	3.461	2.992	MON	57,683	692,200	06/	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			4	1AM	3,614,075	30.0000	2,085,043	6,950,145	3,616,362	0	2,287	3,336,069	0	6.850	19.570	JD	39,674	476,085	10/01/2007	06/01/2034
12665U-AA-2	CVS PASS-THROUGH TRUST			2	2AM	4,594,399	104.9240	4,820,627	4,594,399	4,594,399	0	0	0	0	4.704	4.704	MON	12,607	216,498	12/11/2013	01/10/2036
13213P-AA-8	Cambrian VRDN				1FE	2,423,500	100.0000	2,423,500	2,423,500	2,423,500	0	0	0	0	0.770	1.299	MON	21,162	11,082	03/10/2011	02/01/2031
13975G-AJ-7	AFIN 2014-1 E			4	1FE	4,252,939	102.4800	4,252,939	4,150,000	4,243,694	0	(9,246)	0	0	4.090	2.529	MON	5,186	28,289	11/03/2016	09/22/2022
22822R-AZ-3	CROWN CASTLE				1FE	1,931,460	106.4870	2,129,742	2,000,000	1,969,944	0	7,326	0	0	4.883	5.400	MON	4,340	97,660	01/06/2011	08/15/2020
22970*-AA-8	BNSF LEASE PP				1FE	4,893,647	99.2050	4,854,727	4,893,647	4,893,647	0	0	0	0	4.070	4.070	MON	8,852	199,276	03/04/2015	05/15/2034
23046-AC-5	DNKN 2015-1A A2I			4	2AM	11,546,678	100.1310	11,608,699	11,593,500	11,559,886	0	13,208	0	0	3.262	3.358	FMAN	43,070	378,180	02/02/2016	02/20/2045
24703E-AA-7	DEFT 2016-1 A1			4	1FE	1,898,648	100.0000	1,898,654	1,898,648	1,898,648	0	0	0	0	0.850	0.865	MON	448	6,949	07/12/2016	07/24/2017
25755T-AE-0	DPABS 2015-1A A2I1			4	3AM	5,059,248	98.1830	4,860,039	4,950,000	5,076,927	0	17,679	0	0	4.474	4.131	JAJO	40,602	110,732	06/14/2016	10/25/2045
28932M-AG-0	ELM RD GENERATING STAT				1FE	4,167,951	102.7090	4,280,865	4,167,951	4,167,951	0	0	0	0	4.673	4.673	JJ	87,646	194,768	01/12/2011	01/19/2031
34486*-AA-0	FOOTBALL CLUB TRUST PP				1FE	1,000,000	100.2460	1,002,459	1,000,000	1,000,000	0	0	0	0	3.410	3.410	OCT	8,146	34,668	08/20/2012	10/05/2024
46616P-AA-1	HENDR 2011-1A A			4	1FE	6,892,946	104.9850	6,505,698	6,196,776	6,852,005	0	(26,836)	0	0	4.700	3.021	MON	12,944	291,248	04/28/2015	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			4	1FE	8,005,603	98.0260	7,618,979	7,772,430	7,994,381	0	(4,273)	0	0	3.840	3.477	MON	13,265	298,461	07/10/2014	10/15/2059
46617A-AA-3	HENDR 2012-3A A			4	1FE	9,887,831	94.9480	9,546,440	10,054,356	9,890,669	0	2,839	0	0	3.220	3.479	MON	14,389	215,834	04/20/2016	09/15/2065
46617T-AA-2	HENDR 2014-1A A			4	1FE	4,250,944	98.8000	4,202,321	4,253,344	4,251,197	0	243	0	0	3.960	4.000	MON	7,486	168,432	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2A A			4	1FE	4,449,538	94.8340	4,222,393	4,452,423	4,449,811	0	(49)	0	0	3.610	3.645	MON	7,144	160,732	07/16/2014	01/17/2073
46618H-AA-7	HENDR 2014-3A A			4	1FE	8,988,910	95.3950	8,578,853	8,992,951	8,989,203	0	(291)	0	0	3.500	3.531	MON	13,989	314,753	11/18/2014	06/15/2077
46618L-AA-8	HENDR 2015-1A A			4	1FE	27,405,203	93.2070	25,715,013	27,589,239	27,425,114	0	8,866	0	0	3.260	3.379	MON	2,498	899,409	05/07/2015	09/15/2072
46619R-AA-4	HENDR 2015-2A A			4	1FE	8,828,175	97.2560	8,592,641	8,835,057	8,828,674	0	(1,206)	0	0	3.870	3.908	MON	15,196	341,917	07/21/2015	03/15/2058
46619X-AA-1	HENDR 2015-3A A			4	1FE	9,604,792	98.5230	9,471,216	9,613,209	9,605,119	0	305	0	0	4.080	4.125	MON	17,432	392,219	11/20/2015	03/17/2070
48249Y-AA-3	KSBA 2016-1 A	4,6			1	3,596,041	10.1460	3,433,923	0	3,450,928	0	(145,113)	0	0	2.505	10.871	MON	14,129	419,213	07/18/2016	03/25/2042
52177F-AA-2	LRF 2016-1 A1			4	1FE	1,170,206	99.9280	1,169,368	1,170,206	1,170,206	0	0	0	0	1.000	1.130	MON	553	6,599	05/18/2016	06/19/2017
554694-AA-7	MACKINAW POWER LLC			4	2AM	1,520,000	105.9850	1,610,966	1,520,000	1,520,000	0	0	0	0	6.296	6.345	JAJO	16,216	95,699	06/15/2007	10/31/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	2,796,000	107.6390	3,009,586	2,796,000	2,796,000	0	0	0	0	5.671	5.671	FA	66,067	158,561	07/28/2005	08/01/2025
60467M-AC-5	MIRANT CORP			4	2AM	2,499,065	85.2500	2,491,758	2,922,883	2,499,314	0	869	408,659	0	10.060	12.414	JD	817	294,042	08/22/2001	12/30/2028
68557D-AA-3	ORCAL GEOTHERMAL				3AM	1,701,489	97.2500	1,658,826	1,705,734	1,703,872	0	357	0	0	6.210	6.260	JD	294	105,926	06/15/2006	12/30/2020
73019#-AB-8	PNC EQUIP FIN LLC PP			4	1	764,617	99.8080	763,146	764,617	764,617	0	0	0	0	3.000	3.000	MS	6,882	22,939	08/17/2012	09/13/2027
74955E-AA-7	RGS FUNDING CORP				4AM	.723	101.0830	.628	.621	.679	0	(7)	0	0	9.810	7.806	JD	.4	.61	01/01/2001	12/07/2022
78403D-AG-5	SBA TOWER TRUST				1FE	5,000,000	100.7100	5,035,475	5,000,000	5,000,000	0	0	0	0	2.898	2.898	MON	6,440	144,900	10/07/2014	10/15/2019
78403D-AH-3	SBA TOWER TRUST				1FE	4,371,735	100.5920	4,389,852	4,364,000	4,371,371	0	(364)	0	0	3.869	3.846	MON	7,504	160,628	07/15/2016	10/15/2024
78403D-AK-6	SBA TOWER TRUST				1FE	5,000,000	99.1480	4,957,400	5,000,000	5,000,000	0	0	0	0	2.877	2.877	MON	6,393	63,134	06/21/2016	07/15/2021
80283N-AH-2	SDART 2014-1 E			4	3AM	25,451,172	101.5480	25,387,025	25,000,000	25,429,118	0	(22,054)	0	0	3.920	3.071	MON	43,556	163,333	11/18/2016	05/17/2021
80284Q-AF-8	SDART 2015-5 C			4	1FE	25,296,875	100.7700	25,192,400	25,000,000	25,257,365	0	(39,510)	0	0	2.740	2.015	MON	30,444	171,250	10/05/2016	12/15/2021
80284R-AE-9	SDART 2016-3 B			4	1FE	12,497,288	99.4210	12,427,613	12,500,000	12,479,200	0	(18,087)	0	0	1.890	1.959	MON	10,500	41,344	10/04/2016	06/15/2021
82652W-AA-6	Sierra Receivab120162A ng Co SER 20162A CL A			4	1FE	12,332,588	98.1590	12,107,969	12,335,121	12,332,893	0	.305	0	0	2.330	2.347	MON	8,782	122,149	07/11/2016	07/20/2033
83546D-AD-0	SONIC 2016-1A A2			4	2AM	4,970,833	98.7710	4,909,762	4,970,833	4,970,833	0	0	0	0	4.472	4.514	MON	6,792	131,525	04/12/2016	05/20/2046
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			4	2AM	3,941,707	107.1470	4,223,436	3,941,707	3,941,707	0	0	0	0	6.119	6.164	MJSD	670	241,193	04/29/2004	03/30/2024
88576X-AA-4	HENDR 2010-1A A			4	1FE	4,152,241	108.2870	3,922,931	3,622,704	4,041,830	0	(45,848)	0	0	5.560	2.740	MON	8,952	201,422	02/13/2014	07/15/2059
89566E-AA-6	TRISTATE GEN/TRANS ASSN			4	1FE	1,335,802	101.2710	1,349,264	1,332,324	1,332,297	0	(385)	0	0	6.040	5.976	JJ	33,574	80,472	05/22/2008	01/31/2018
90932D-AA-3	UNITED AIR 2016-2 A PTT	L.S.			1FE	10,000,000	95.0000	9,500,000	10,000,000	10,000,000	0	0	0	0	3.100	3.100	AO	80,944	0	09/13/2016	10/07/2028

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,586,069,533	XXX	3,691,320,465	3,540,274,642	3,573,411,662	(318,171)	(5,530,977)	6,107,817	0	XXX	XXX	XXX	33,332,550	128,695,263	XXX	XXX
283791-AV-1	ENTERPRISE PRODUCTS				2FE	1,010,600	.94.0530	.940,530	1,000,000	1,000,000	.0	(964)	.0	.0	.4,593	.4,473	FIAN	.7,656	.95,158	.09/12/2007	.08/01/2066
302570-AW-6	NEXTERA ENERGY				2FE	3,719,603	.84.0500	.3,151,875	3,750,000	3,721,468	.0	1,199	.0	.0	.2,913	.7,549	JAJO	.27,917	.238,125	.07/11/2007	.10/01/2066
534187-AU-3	LINCOLN NATIONAL CORP			2	2FE	.992,070	.77.0000	.770,000	1,000,000	.992,385	.0	23	.0	.0	.6,050	.6,099	AO	.11,932	.60,500	.03/22/2007	.04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING			2	2FE	1,200,000	.87.7500	1,316,250	1,500,000	1,200,000	.0	.0	.0	.0	.6,700	.8,375	MS	.25,404	.50,250	.05/17/2016	.01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL			2	2FE	1,821,125	.103.8750	1,765,875	1,700,000	1,799,185	.0	(12,938)	.0	.0	.5,625	.4,571	JD	.4,250	.95,625	.04/01/2015	.06/15/2043
976657-AH-9	WISCONSIN ENERGY CORP			2	2FE	18,042,388	.87.6250	19,004,986	21,689,000	18,050,725	.0	6,203	.0	.0	.6,250	.7,545	MN	.173,211	1,066,737	.07/22/2016	.05/15/2067
06738C-B2-8	BARCLAYS BK		D	2	3FE	5,000,000	.106.0590	5,302,940	5,000,000	5,000,000	.0	.0	.0	.0	.6,278	.6,278	JD	.13,951	.313,900	.06/01/2005	.12/15/2034
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						31,785,786	XXX	32,252,456	35,639,000	31,763,763	0	(6,477)	0	0	XXX	XXX	XXX	264,321	1,920,295	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			2	1FE	2,524,375	.114.5000	2,862,500	2,500,000	2,517,251	.0	(1,374)	.0	.0	.6,613	.6,510	JJ	.76,233	.165,325	.10/19/2010	.12/15/2055
15346W-AC-4	CENTRAL FIDELITY CAP I				2AM	1,601,178	.90.2500	1,398,875	1,550,000	1,550,000	.0	.0	.0	.0	1,880	1,880	JAJO	.6,296	.24,626	.04/20/1998	.04/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL				3AM	.808,860	.91.0000	.728,000	.800,000	.803,555	.0	(142)	.0	.0	1,880	1,832	JAJO	.3,250	.12,785	.05/06/1997	.01/15/2027
553086-AC-3	MEDICAL MALPRACTICE				3AM	10,083,564	.123.4390	12,343,940	10,000,000	10,052,883	.0	(3,016)	.0	.0	.7,625	.7,553	JD	.33,889	.762,500	.05/13/1998	.12/15/2027
857477-AY-9	STATE STREET CORP				1AM	13,775,392	.88.3750	16,517,288	18,690,000	13,779,725	.0	4,333	.0	.0	1,993	.3,835	MJSD	.17,591	.0	.12/21/2016	.06/15/2037
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						28,793,369	XXX	33,850,603	33,540,000	28,703,414	0	(199)	0	0	XXX	XXX	XXX	137,259	965,236	XXX	XXX
4899999. Total - Hybrid Securities						60,579,155	XXX	66,103,059	69,179,000	60,467,177	0	(6,676)	0	0	XXX	XXX	XXX	401,580	2,885,531	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						2,650,173,882	XXX	2,759,426,378	2,638,230,467	2,643,094,652	0	(1,926,085)	2,208,000	0	XXX	XXX	XXX	30,264,745	101,863,669	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						397,165,412	XXX	408,923,502	418,066,449	393,033,256	(318,171)	(1,169,048)	155,089	0	XXX	XXX	XXX	1,480,655	15,361,510	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						443,233,425	XXX	432,576,141	359,056,610	432,109,829	0	(5,578,461)	0	0	XXX	XXX	XXX	1,922,006	16,576,102	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						688,745,756	XXX	690,603,967	693,321,641	688,561,611	0	(142,113)	3,744,728	0	XXX	XXX	XXX	3,542,098	17,640,610	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						4,179,318,475	XXX	4,291,529,988	4,108,675,167	4,156,799,348	(318,171)	(8,815,707)	6,107,817	0	XXX	XXX	XXX	37,209,504	151,441,891	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Design- nation	Date Acquired
054937-60-2	BB&T CORPORATION PFD			20,000,000	25.00		444,140	22.760	455,200	444,140	0	26,000	0	0	0	0	0	0	P2LFE	08/25/2014
054937-80-0	BB&T CORPORATION PFD			20,000,000	25.00		445,080	22.800	456,000	445,080	0	26,000	0	0	0	0	0	0	P2LFE	08/25/2014
054937-87-5	BB&T CORPORATION PFD			100,000,000	25.00		2,439,052	24.290	2,429,000	2,439,052	0	0	0	0	0	0	0	0	P2LFE	12/27/2016
29364D-10-0	ENTERGY ARKANSAS INC PFD			50,000,000	25.00		1,087,274	21.170	1,058,500	1,087,274	0	0	0	0	0	0	0	0	P1LFE	12/27/2016
29364D-75-3	ENTERGY ARKANSAS INC			20,000,000	25.00		452,422	21.010	420,200	452,422	0	23,750	0	0	0	0	0	0	P1LFE	08/27/2014
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			50,000,000	25.00		1,109,712	21.130	1,056,500	1,109,712	18,035	0	0	0	0	0	0	0	P1LFE	12/27/2016
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			50,000,000	25.00		1,086,415	21.130	1,056,500	1,086,415	0	0	0	0	0	0	0	0	P1LFE	12/27/2016
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC			20,000,000	25.00		450,051	20.605	412,100	450,051	0	23,500	0	0	0	0	0	0	P1LFE	08/26/2014
52469B-2F-6	LEGG MASON FUND PP			5,000,000,000	1.00		5,000,000	1.011	5,054,667	5,000,000	19,649	164,500	0	0	0	0	0	0	P1LFE	02/13/2015
693475-83-2	PNC FINANCIAL PFD			20,000,000	25.00		470,305	23.620	472,400	470,305	0	26,875	0	0	0	0	0	0	P2LFE	08/26/2014
74460W-75-0	PUBLIC STORAGE PFD			120,000,000	25.00		2,996,808	21.810	2,617,200	2,996,808	0	96,094	0	0	0	0	0	0	P2LFE	05/18/2016
74460W-80-0	PUBLIC STORAGE PFD			18,684,000	25.00		439,032	22.600	422,258	439,032	0	25,107	0	0	0	0	0	0	P2LFE	09/04/2014
74460W-87-5	PUBLIC STORAGE PFD			70,000,000	25.00		1,567,134	23.250	1,627,500	1,567,134	0	91,000	0	0	0	0	0	0	P2LFE	08/26/2014
78407R-20-4	SCE TRUST II PFD			20,000,000	25.00		444,182	22.160	443,200	444,182	0	25,500	0	0	0	0	0	0	P2LFE	08/28/2014
857477-50-9	STATE STREET CORP PFD			20,000,000	25.00		472,737	23.380	467,600	472,737	0	26,248	0	0	0	0	0	0	P2LFE	08/28/2014
949746-65-5	WELLS FARGO & CO PFD			20,000,000	25.00		478,614	22.890	457,800	478,614	0	26,250	0	0	0	0	0	0	P2LFE	08/26/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							19,382,958	XXX	18,906,625	19,382,958	37,684	580,824	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							19,382,958	XXX	18,906,625	19,382,958	37,684	580,824	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001055-10-2	AFLAC INC	LS		16,613,000	1,156,265	69.600	1,156,265	947,582	.0	27,578	.0	161,146	.0	161,146	.0	L	.09/01/2015
00206R-10-2	AT&T INC			38,688,000	1,645,401	42.530	1,645,401	1,256,528	.0	74,281	.0	314,147	.0	314,147	.0	L	.10/01/2015
002824-10-0	ABBOTT LABS	LS		32,198,000	1,236,725	38.410	1,236,725	1,412,430	.0	16,743	.0	(175,704)	.0	(175,704)	.0	L	.04/20/2016
00287Y-10-9	ABBVIE INC			26,825,000	1,679,782	62.620	1,679,782	1,600,189	.0	61,161	.0	90,669	.0	90,669	.0	L	.09/10/2015
009158-10-6	APD			6,884,000	990,057	143.820	990,057	868,313	5,920	23,337	.0	162,000	.0	162,000	.0	L	.09/01/2015
023608-10-2	AMEREN CORPORATION			8,054,000	422,513	52.460	422,513	318,196	.0	13,813	.0	74,338	.0	74,338	.0	L	.09/01/2015
03076C-10-6	AMERIPRISE FINANCIAL INC			6,661,000	738,971	110.940	738,971	755,790	.0	.0	.0	(16,818)	.0	(16,818)	.0	L	.12/20/2016
031162-10-0	AMGEN INC			10,418,000	1,523,216	146.210	1,523,216	1,703,383	.0	31,254	.0	(180,167)	.0	(180,167)	.0	L	.04/20/2016
039483-10-2	ARCHER-DANIELS-MIDLAND			16,404,000	748,843	45.650	748,843	756,854	.0	.0	.0	(8,012)	.0	(8,012)	.0	L	.12/20/2016
053015-10-3	AUTOMATIC DATA PROCESSING INC			.0,000	.0	.0	.0	.0	20,287	.0	.0	.0	.0	.0	.0	L	.09/01/2015
053484-10-1	AVALON BAY COMMUNITIES REIT			4,561,000	807,981	177.150	807,981	739,861	6,157	24,173	.0	(31,836)	.0	(31,836)	.0	L	.09/01/2015
054937-10-7	BB&T CORPORATION	LS		28,830,000	1,355,587	47.020	1,355,587	1,031,333	.0	33,155	.0	265,524	.0	265,524	.0	L	.09/01/2015
060505-10-4	BANK OF AMERICA CORP	LS		301,284,000	6,658,376	22.100	6,658,376	1,648,023	.0	75,321	.0	1,587,767	.0	1,587,767	.0	L	.07/19/2010
09062X-10-3	BIOGEN INC			4,560,000	1,293,125	283.580	1,293,125	1,403,957	.0	.0	.0	(103,831)	.0	(103,831)	.0	L	.08/07/2015
097023-10-5	BOEING CO			24,634,000	3,835,021	155.680	3,835,021	3,154,463	.0	107,404	.0	273,191	.0	273,191	.0	L	.09/01/2015
110122-10-8	BRISTOL-MYERS SQUIBB CO			26,985,000	1,577,003	58.440	1,577,003	1,556,035	.0	28,913	.0	(142,145)	.0	(142,145)	.0	L	.09/20/2016
12541W-20-9	C.H. ROBINSON WORLDWIDE INC	LS		4,812,000	352,527	73.260	352,527	319,744	.0	8,373	.0	54,087	.0	54,087	.0	L	.09/01/2015
12673P-10-5	CA INC			23,374,000	742,592	31.770	742,592	753,071	.0	.0	.0	(10,479)	.0	(10,479)	.0	L	.12/22/2016
14149Y-10-8	CARDINAL HEALTH INC			12,149,000	874,364	71.970	874,364	978,354	5,454	20,311	.0	(210,178)	.0	(210,178)	.0	L	.09/01/2015
149123-10-1	CATERPILLAR INC			16,071,000	1,490,425	92.740	1,490,425	1,508,864	.0	.0	.0	(18,440)	.0	(18,440)	.0	L	.12/21/2016
156700-10-6	CENTURYLINK INC	LS		22,083,000	525,134	23.780	525,134	578,548	.0	47,699	.0	(30,475)	.0	(30,475)	.0	L	.09/01/2015
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON			12,389,000	3,567,041	287.920	3,567,041	2,819,365	.0	.0	.0	747,676	.0	747,676	.0	L	.05/19/2016
166764-10-0	CHEVRON CORPORATION			18,955,000	2,231,004	117.700	2,231,004	1,987,281	.0	45,415	.0	243,722	.0	243,722	.0	L	.12/22/2016
17275R-10-2	CISCO SYSTEMS INC			135,871,000	4,106,022	30.220	4,106,022	4,175,242	.0	11,859	.0	(69,221)	.0	(69,221)	.0	L	.12/22/2016
191216-10-0	COCA-COLA CO			63,922,000	2,650,206	41.460	2,650,206	2,725,110	.0	22,373	.0	(74,904)	.0	(74,904)	.0	L	.10/25/2016
20030N-10-1	COMCAST CORP CL A			20,317,000	1,402,889	69.050	1,402,889	276,013	5,587	21,841	.0	256,401	.0	256,401	.0	L	.03/20/2009
209115-10-4	CONSOLIDATED EDISON INC			9,491,000	699,297	73.680	699,297	586,799	.0	25,436	.0	89,310	.0	89,310	.0	L	.09/01/2015
231021-10-6	CUMMINS ENGINE			6,503,000	888,765	136.670	888,765	782,956	.0	26,012	.0	316,436	.0	316,436	.0	L	.09/01/2015
237194-10-5	DARDEN RESTAURANTS INC	LS		5,753,000	418,358	72.720	418,358	355,429	.0	3,222	.0	62,929	.0	62,929	.0	L	.09/20/2016
244199-10-5	DEERE & COMPANY	LS		13,809,000	1,422,879	103.040	1,422,879	1,106,924	8,285	33,142	.0	369,667	.0	369,667	.0	L	.09/01/2015
25746U-10-9	DOMINION RESOURCES			9,136,000	699,726	76.590	699,726	717,525	.0	12,790	.0	(17,799)	.0	(17,799)	.0	L	.07/22/2016
260003-10-8	DOVER CORP			6,495,000	486,670	74.930	486,670	388,004	.0	11,171	.0	88,462	.0	88,462	.0	L	.09/01/2015
260543-10-3	DOW CHEMICAL CO			25,493,000	1,458,709	57.220	1,458,709	1,366,192	11,727	16,142	.0	17,338	.0	17,338	.0	L	.12/21/2016
26441C-20-4	DUKE ENERGY			21,967,000	1,705,079	77.620	1,705,079	1,494,188	.0	73,809	.0	136,854	.0	136,854	.0	L	.09/01/2015
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES			12,753,000	820,783	64.360	820,783	889,864	6,424	166,602	.0	(219,734)	.0	(219,734)	.0	L	.09/01/2015
30231G-10-2	EXXON MOBIL CORP			39,421,000	3,558,139	90.260	3,558,139	3,353,602	.0	64,487	.0	204,538	.0	204,538	.0	L	.09/20/2016
31337#-10-5	FHLB CINCINNATI			132,461,000	13,246,100	100.000	13,246,100	13,246,100	.0	9,475	.0	.0	.0	.0	.0	A	.11/30/2016
337932-10-7	FIRST ENERGY CORP			15,028,000	465,417	30.970	465,417	469,694	.0	21,640	.0	(11,421)	.0	(11,421)	.0	L	.09/01/2015
345370-86-0	FORD MOTOR			119,135,000	1,445,108	12.130	1,445,108	1,497,003	.0	4,383	.0	(51,895)	.0	(51,895)	.0	L	.12/21/2016
363576-10-9	ARTHUR J GALLAGHER & CO			14,586,000	757,889	51.960	757,889	757,795	.0	.0	.0	93	.0	93	.0	L	.12/20/2016
364760-10-8	GAP INC	LS		11,077,000	248,568	22.440	248,568	264,851	2,548	10,191	.0	89,359	94,393	(25,034)	.0	L	.09/01/2015
369604-10-3	GENERAL ELECTRIC CO			44,465,000	1,405,094	31.600	1,405,094	1,346,876	10,672	20,454	.0	58,218	.0	58,218	.0	L	.03/14/2016
370023-10-3	GENERAL GROWTH PROPERTIES REIT			23,015,000	574,915	24.980	574,915	573,265	11,047	17,722	.0	(51,323)	.0	(51,323)	.0	L	.09/01/2015
370334-10-4	GENERAL MILLS			21,040,000	1,299,641	61.770	1,299,641	1,173,477	.0	39,134	.0	86,474	.0	86,474	.0	L	.09/01/2015
37045V-10-0	GENERAL MOTORS CO			41,337,000	1,440,181	34.840	1,440,181	1,458,671	.0	4,238	.0	(18,490)	.0	(18,490)	.0	L	.12/21/2016
375558-10-3	GILEAD SCIENCES INC			40,980,000	2,934,578	71.610	2,934,578	3,005,584	.0	.0	.0	(71,006)	.0	(71,006)	.0	L	.12/22/2016
40434L-10-5	HP INC			138,321,000	2,052,684	14.840	2,052,684	1,751,232	18,355	68,607	.0	414,963	.0	414,963	.0	L	.11/02/2015
412822-10-8	HARLEY DAVIDSON INC			7,411,000	432,358	58.340	432,358	407,522	.0	10,375	.0	95,972	.0	95,972	.0	L	.09/01/2015
418056-10-7	HASBRO INC			4,176,000	324,851	77.790	324,851	305,200	.0	8,310	.0	43,556	.0	43,556	.0	L	.09/01/2015
446150-10-4	HUNTINGTON BANCSHARES INC			56,798,000	750,870	13.220	750,870	759,162	.0	.0	.0	(8,293)	.0	(8,293)	.0	L	.12/20/2016
458140-10-0	INTEL CORPORATION			122,348,000	4,437,562	36.270	4,437,562	4,000,191	.0	63,006	.0	284,762	.0	284,762	.0	L	.12/22/2016
459200-10-1	IBM			22,568,000	3,746,062	165.990	3,746,062	3,681,948	.0	49,700	.0	64,114	.0	64,114	.0	L	.12/21/2016
460335-20-1	INTL SPEEDWAY CORP-CL A			1,751,000	64,437	36.800	64,437	47,051	.0	718	.0	5,393	.0	5,393	.0	L	.01/30/2009
478160-10-4	JOHNSON & JOHNSON			41,211,000	4,747,919	115.210	4,747,919	4,064,263	.0	102,825	.0	302,381	.0	302,381	.0	L	.09/20/2016

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
482480-10-0	KLA INSTRUMENTS CORP			9,558,000	752,023	78.680	752,023	753,920	.0	.0	.0	(1,896)	.0	(1,896)	.0	L	12/22/2016
487836-10-8	KELLOGG CO			6,199,000	456,928	73.710	456,928	453,850	.0	.0	.0	3,078	.0	3,078	.0	L	12/20/2016
494368-10-3	KIMBERLY CLARK			21,651,000	2,470,812	114.120	2,470,812	2,200,334	19,919	78,810	.0	(285,360)	.0	(285,360)	.0	L	09/01/2015
500754-10-6	KRAFT HEINZ CO			17,584,000	1,535,435	87.320	1,535,435	1,512,002	.0	.0	.0	23,432	.0	23,432	.0	L	12/20/2016
501797-10-4	L BRANDS INC	LS		13,879,000	913,793	65.840	913,793	1,109,188	.0	42,425	.0	(303,330)	.0	(303,330)	.0	L	09/20/2016
532457-10-8	ELI LILLY			14,987,000	1,102,294	73.550	1,102,294	1,210,012	.0	19,660	.0	(130,698)	.0	(130,698)	.0	L	09/20/2016
539830-10-9	LOOKHEED MARTIN			1,980,000	494,881	249.940	494,881	408,255	.0	13,405	.0	64,924	.0	64,924	.0	L	09/10/2015
55616P-10-4	MACY'S			14,174,000	507,571	35.810	507,571	531,100	5,351	20,907	.0	305,190	293,426	11,764	.0	L	09/02/2015
571903-20-2	MARRIOTT INTERNATIONAL-CL A			5,520,000	456,394	82.680	456,394	377,789	.0	3,312	.0	78,605	.0	78,605	.0	L	09/23/2016
580135-10-1	MCDONALDS			22,392,000	2,725,554	121.720	2,725,554	2,881,048	.0	46,804	.0	(155,493)	.0	(155,493)	.0	L	07/22/2016
58933Y-10-5	MERCK & CO INC			12,678,000	746,354	58.870	746,354	649,861	25,605	23,328	.0	76,702	.0	76,702	.0	L	09/01/2015
59156R-10-8	METLIFE INC			55,301,000	2,980,171	53.890	2,980,171	2,745,038	.0	70,598	.0	248,791	.0	248,791	.0	L	12/22/2016
594918-10-4	MICROSOFT CORP			119,109,000	7,401,433	62.140	7,401,433	5,888,960	.0	138,380	.0	1,026,318	.0	1,026,318	.0	L	05/16/2016
61945C-10-3	MOSAIC CO/THE	LS		12,399,000	363,663	29.330	363,663	366,514	.0	13,639	.0	145,692	124,118	21,574	.0	L	09/01/2015
626717-10-2	MURPHY OIL CORP	LS		7,956,000	247,670	31.130	247,670	234,822	.0	9,547	.0	69,058	.0	69,058	.0	L	09/01/2015
65339F-10-1	NEXTERA ENERGY INC			2,676,000	319,675	119.460	319,675	255,873	.0	9,312	.0	41,665	.0	41,665	.0	L	09/10/2015
655664-10-0	NORSTROM INC			5,165,000	247,558	47.930	247,558	260,729	.0	.0	.0	101,271	110,981	(9,710)	.0	L	09/01/2015
655844-10-8	NORFOLK SOUTHERN CORP			2,266,000	244,887	108.070	244,887	179,169	.0	5,348	.0	53,206	.0	53,206	.0	L	09/10/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP	LS		29,336,000	2,089,603	71.230	2,089,603	2,068,778	22,295	88,301	.0	106,998	.0	106,998	.0	L	09/01/2015
681919-10-6	OMNICOM GROUP			6,972,000	593,387	85.110	593,387	601,060	.0	.0	.0	(7,673)	.0	(7,673)	.0	L	12/22/2016
704326-10-7	PAYCOM INC			12,271,000	747,058	60.880	747,058	755,372	.0	.0	.0	(8,314)	.0	(8,314)	.0	L	12/21/2016
712704-10-5	PEOPLE'S UNITED FINANCIAL	LS		38,865,000	752,426	19.360	752,426	755,403	.0	.0	.0	(2,977)	.0	(2,977)	.0	L	12/22/2016
713448-10-8	PEPSICO INC			35,968,000	3,763,332	104.630	3,763,332	3,292,329	39,837	104,667	.0	169,409	.0	169,409	.0	L	09/02/2015
717081-10-3	PFIZER INC			84,083,000	2,731,016	32.480	2,731,016	2,782,973	.0	69,486	.0	(37,724)	.0	(37,724)	.0	L	09/20/2016
718546-10-4	PHILLIPS 66	LS		19,207,000	1,659,677	86.410	1,659,677	1,488,788	.0	47,057	.0	88,544	.0	88,544	.0	L	09/01/2015
74005P-10-4	PRAXAIR INC			11,661,000	1,366,553	117.190	1,366,553	1,200,135	.0	34,983	.0	172,466	.0	172,466	.0	L	09/01/2015
74144T-10-8	T ROWE PRICE GROUP INC	LS		19,612,000	1,475,999	75.260	1,475,999	1,434,244	.0	21,844	.0	24,912	.0	24,912	.0	L	12/22/2016
74251V-10-2	PRINCIPAL FINANCIAL GROUP			10,054,000	581,724	57.860	581,724	490,159	.0	16,187	.0	129,496	.0	129,496	.0	L	09/01/2015
744320-10-2	PRUDENTIAL FINANCIAL			28,545,000	2,970,393	104.060	2,970,393	2,518,418	.0	49,991	.0	387,942	.0	387,942	.0	L	12/22/2016
74460D-10-9	PUBLIC STORAGE INC REIT			2,254,000	503,769	223.500	503,769	477,686	.0	4,508	.0	26,083	.0	26,083	.0	L	10/25/2016
747525-10-3	QUALCOMM			45,085,000	2,939,542	65.200	2,939,542	3,019,308	.0	.0	.0	(79,766)	.0	(79,766)	.0	L	12/21/2016
760841-20-5	RESCAP LIQUIDATING TRUST			4,982,000	50,318	10.100	50,318	33,554	.0	.0	.0	9,466	.0	9,466	.0	L	03/27/2014
80589M-10-2	SCANA CORP			4,908,000	359,658	73.280	359,658	254,188	2,822	11,141	.0	62,773	.0	62,773	.0	L	09/01/2015
806857-10-8	SCHLUMBERGER LTD			9,519,000	799,120	83.950	799,120	704,453	4,760	19,038	.0	135,170	.0	135,170	.0	L	09/10/2015
828806-10-9	SIMON PROPERTY GRP LP REIT			4,697,000	834,516	177.670	834,516	922,566	.0	7,750	.0	(88,050)	.0	(88,050)	.0	L	10/25/2016
871503-10-8	SYMANTEC CORP			55,750,000	1,331,868	23.890	1,331,868	1,121,723	.0	243,906	.0	161,118	.0	161,118	.0	L	09/01/2015
871829-10-7	SYSCO CORP			8,015,000	443,791	55.370	443,791	451,727	.0	.0	.0	(7,936)	.0	(7,936)	.0	L	12/20/2016
87612E-10-6	TARGET CORP			10,241,000	739,707	72.230	739,707	706,394	.0	6,145	.0	33,313	.0	33,313	.0	L	09/20/2016
88579Y-10-1	3M CO			16,902,000	3,018,190	178.570	3,018,190	3,021,339	.0	.0	.0	(3,149)	.0	(3,149)	.0	L	12/21/2016
902973-30-4	U S BANCORP			28,807,000	1,479,816	51.370	1,479,816	1,503,112	8,066	.0	.0	(23,296)	.0	(23,296)	.0	L	12/22/2016
911312-10-6	UNITED PARCEL SERVICE	LS		5,129,000	587,989	114.640	587,989	498,072	.0	16,002	.0	94,425	.0	94,425	.0	L	09/10/2015
918204-10-8	VF CORP			11,223,000	598,747	53.350	598,747	600,946	.0	.0	.0	(2,199)	.0	(2,199)	.0	L	12/22/2016
91913Y-10-0	VALERO ENERGY CORP			4,065,000	277,721	68.320	277,721	256,586	.0	9,756	.0	(9,715)	.0	(9,715)	.0	L	09/10/2015
92343V-10-4	VERIZON COMMUNICATIONS			29,225,000	1,560,031	53.380	1,560,031	1,255,623	.0	66,414	.0	209,251	.0	209,251	.0	L	10/01/2015
92532W-10-3	VERSUM MATERIALS INC COMMON			3,442,000	96,617	28.070	96,617	70,907	.0	.0	.0	25,710	.0	25,710	.0	L	10/06/2016
92553P-20-1	VIACOM INC-CLASS B			20,377,000	715,233	35.100	715,233	821,226	4,075	28,528	.0	(123,485)	.0	(123,485)	.0	L	09/01/2015
929042-10-9	VORNADO REALTY TRUST REIT			6,848,000	714,726	104.370	714,726	589,043	.0	17,257	.0	30,200	.0	30,200	.0	L	09/01/2015
931142-10-3	WAL-MART	LS		20,268,000	1,400,924	69.120	1,400,924	1,294,651	10,134	40,333	.0	158,496	.0	158,496	.0	L	09/01/2015
94106L-10-9	WASTE MANAGEMENT INC			3,083,000	218,616	70.910	218,616	154,043	.0	5,056	.0	54,076	.0	54,076	.0	L	09/10/2015
949746-10-1	WELLS FARGO & CO			87,789,000	4,838,052	55.110	4,838,052	4,613,778	.0	111,030	.0	44,611	.0	44,611	.0	L	12/21/2016
958102-10-5	WESTERN DIGITAL CORP			15,679,000	1,065,388	67.950	1,065,388	1,053,315	7,840	31,358	.0	339,406	215,542	123,864	.0	L	09/01/2015
959802-10-9	WESTERN UNION CO-III/I	LS		34,572,000	750,904	21.720	750,904	753,925	.0	.0	.0	(3,022)	.0	(3,022)	.0	L	12/22/2016
963320-10-6	WHIRLPOOL CORP			2,934,000	533,313	181.770	533,313	478,950	.0	11,443	.0	102,397	.0	102,397	.0	L	09/01/2015
98310W-10-8	WYNDHAM WORLDWIDE			4,582,000	349,927	76.370	349,927	346,020	.0	9,164	.0	17,045	.0	17,045	.0	L	09/01/2015

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SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
983134-10-7	WYNN RESORTS LTD	LS		3,632,000	314,204	86.510	314,204	262,945	.0	7,264	.0	62,906	.0	62,906	.0	L	09/01/2015
983919-10-1	XILINX INC	LS		12,492,000	754,142	60.370	754,142	752,188	.0	.0	.0	1,954	.0	1,954	.0	L	12/22/2016
984121-10-3	XEROX CORP			82,830,000	723,106	8.730	723,106	750,937	.0	.0	.0	(27,831)	.0	(27,831)	.0	L	12/22/2016
988498-10-1	YUM! BRANDS INC			17,737,000	1,123,284	63.330	1,123,284	1,007,855	.0	33,523	.0	191,615	.0	191,615	.0	L	09/02/2015
98850P-10-9	YUM! CHINA HOLDINGS INC -W/1 COMMON			17,737,000	463,290	26.120	463,290	393,785	.0	.0	.0	69,505	.0	69,505	.0	L	11/01/2016
G29183-10-3	EATON CORP PLC			12,802,000	858,886	67.090	858,886	871,296	.0	.0	.0	(12,410)	.0	(12,410)	.0	L	12/22/2016
G4918T-10-8	INVESCO LTD			17,125,000	519,573	30.340	519,573	537,725	.0	19,009	.0	(23,874)	29,899	(53,773)	.0	L	09/01/2015
143658-30-0	CARNIVAL CRUISE UNIT	C		56,954,000	2,965,025	52.060	2,965,025	2,460,652	.0	76,888	.0	(137,829)	.0	(137,829)	.0	L	09/01/2015
H1467J-10-4	CHUBB LTD	D		11,270,000	1,488,992	132.120	1,488,992	1,501,934	.0	.0	.0	(12,941)	.0	(12,941)	.0	L	12/22/2016
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				174,260,958	XXX	174,260,958	158,074,472	263,167	3,269,743	0	9,077,567	868,359	8,209,208	0	XXX	XXX
63654E-10-5	National Integrity Life Insurance Company			200,000,000	359,262,095	1,796.310	359,262,095	228,981,540	.0	34,000,000	.0	2,620,175	.0	2,620,175	.0	K	03/01/2009
9199999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				359,262,095	XXX	359,262,095	228,981,540	0	34,000,000	0	2,620,175	0	2,620,175	0	XXX	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND			87,383,000	1,230,353	14.080	1,230,353	1,118,846	10,949	46,007	.0	111,507	.0	111,507	.0	L	03/22/2016
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND			320,000,000	4,150,400	12.970	4,150,400	3,932,527	22,560	215,003	.0	217,873	.0	217,873	.0	L	03/14/2016
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND			147,241,000	2,193,891	14.900	2,193,891	1,916,309	10,749	110,431	.0	277,582	.0	277,582	.0	L	03/18/2016
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND			123,306,000	1,816,297	14.730	1,816,297	1,567,178	9,371	94,782	.0	249,119	.0	249,119	.0	L	03/23/2016
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND			446,000,000	2,470,840	5.540	2,470,840	2,215,746	24,084	106,594	.0	255,094	.0	255,094	.0	L	03/15/2016
9299999	Subtotal - Mutual Funds				11,861,781	XXX	11,861,781	10,750,606	77,713	572,817	0	1,111,175	0	1,111,175	0	XXX	XXX
9799999	- Total Common Stocks				545,384,834	XXX	545,384,834	397,806,618	340,880	37,842,560	0	12,808,917	868,359	11,940,558	0	XXX	XXX
9899999	- Total Preferred and Common Stocks				564,767,792	XXX	564,291,459	417,189,576	378,564	38,423,384	0	12,808,917	868,359	11,940,558	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.654% 12/20/61		11/01/2016	Interest Capitalization		711	711	0
36176F-ZS-0	G2 #765164 4.607% 10/20/61		09/01/2016	Interest Capitalization		33,328	33,328	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		12/01/2016	Interest Capitalization		1,301	1,301	0
36194S-PD-4	Government NatioAU4920 gage A POOL # AU4920 3.020% 09/15/41		08/23/2016	PIPER JAFFRAY		10,184,375	10,000,000	24,328
36230U-YF-0	G2 4.684% 09/01/46		11/01/2016	Interest Capitalization		13,353	13,353	0
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		12/01/2016	Interest Capitalization		15,898	15,898	0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		10/01/2016	Interest Capitalization		23,350	23,350	0
38379U-TJ-5	GNR 2016-72 IO 0.941% 12/16/55		07/20/2016	CITIGROUP GLOBAL MKTS		4,959,244	0	40,933
38379U-XP-6	GNR 2016-98 IO 0.984% 05/16/58		07/21/2016	J P MORGAN SEC FIXED INC		6,791,520	0	65,226
690353-D9-5	OPIC 0.700% 10/10/25		02/29/2016	MELLON CAPITAL MKT		4,000,000	4,000,000	2,078
690353-L7-0	OPIC VRDN 0.313% 10/10/25		02/03/2016	MERRILL LYNCH-NY-FX INC		4,550,000	4,550,000	0
690353-M8-7	OPIC 0.183% 02/15/28		04/11/2016	WELLS FARGO		5,100,000	5,100,000	0
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/10/2016	MELLON CAPITAL MKT		4,500,000	4,500,000	1,905
690353-X0-5	OPIC VRDN 0.720% 07/15/25		01/06/2016	WELLS FARGO		8,500,000	8,500,000	4,584
912828-L6-5	U S TREASURY 1.375% 09/30/20		10/18/2016	DEUTSCHE BANK		211,838	210,000	151
0599999. Subtotal - Bonds - U.S. Governments						48,884,918	36,947,941	139,205
085209-AD-6	GOVT OF BERMUDA SOVEREIGN 3.717% 01/25/27	D	10/11/2016	HONG KONG SHANGHAI BK		1,999,720	2,000,000	0
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D	06/21/2016	NOMURA SECURITIES INTERNATIONA		5,650,000	5,000,000	91,875
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	D	08/08/2016	BANK of AMERICA SEC		1,496,025	1,500,000	0
1099999. Subtotal - Bonds - All Other Governments						9,145,745	8,500,000	91,875
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		06/22/2016	BANK of AMERICA SEC		10,000,000	10,000,000	0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/15/2016	BARCLAYS		6,070,000	6,070,000	0
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH FINA DEVELOPMENT 4.470% 11/15/31		01/21/2016	DIPERNA FINANCIAL		2,785,000	2,785,000	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2016	Interest Capitalization		219,926	219,926	0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2016	Interest Capitalization		241,181	241,181	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2016	Interest Capitalization		76,284	76,284	0
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		02/01/2016	Interest Capitalization		36,231	36,231	0
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.394% 11/01/23		07/29/2016	BARCLAYS		5,000,000	5,000,000	0
59447T-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.710% 11/01/26		07/29/2016	BARCLAYS		5,000,000	5,000,000	0
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL 3.585% 11/01/35		07/29/2016	BARCLAYS		5,000,000	5,000,000	0
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		07/15/2016	RBC/DAIN		4,000,000	4,000,000	0
64971W-WT-3	NEW YORK CITY NY TRANSITIONAL GENERAL 3.450% 11/01/26		04/29/2016	FTN FINANCIAL SECURITIES		5,244,000	5,000,000	1,438
658207-SW-6	NORTH CAROLINA ST HSG SFH 3.600% 07/01/41		11/18/2016	RAYMOND JAMES		2,368,750	2,500,000	1,500
677377-ZP-7	OHIO HSG FIN 2.650% 11/01/41		07/15/2016	GK BAUM		7,000,000	7,000,000	0
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		02/17/2016	GK BAUM		10,000,000	10,000,000	0
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		12/23/2016	PNC CAPITAL MARKETS		4,200,000	4,200,000	1,455
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		06/06/2016	DIPERNA FINANCIAL		2,500,000	2,500,000	0
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		10/28/2016	BANK of AMERICA SEC		5,086,687	5,750,000	458
3199999. Subtotal - Bonds - U.S. Special Revenues						74,828,059	75,378,622	4,851
00003F-AB-9	A&E TELEVISION PP 3.630% 08/22/22		05/05/2016	CRT CAPITAL GROUP LLC		1,558,920	1,500,000	11,949
00003F-AC-7	A&E TELEVISION PP 3.780% 08/22/24		05/05/2016	CRT CAPITAL GROUP LLC		1,561,680	1,500,000	12,443
00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		03/23/2016	BANK of AMERICA SEC		8,000,000	8,000,000	0
00179J-AA-1	AMSR 2016-SFR1 A 2.139% 11/17/33		10/07/2016	NOMURA SECURITIES INTERNATIONA		23,000,000	23,000,000	0
00206R-CW-0	AT&T INC 1.750% 01/15/18		12/12/2016	SUSQUEHANNA		899,784	900,000	6,563
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		11/17/2016	BANK of AMERICA SEC		4,961,050	5,000,000	0
00287Y-AV-1	ABBVIE INC 4.300% 05/14/36		05/09/2016	BANK of AMERICA SEC		9,945,500	10,000,000	0
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		09/14/2016	BANK of AMERICA SEC		5,976,840	6,000,000	0
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		11/10/2016	WELLS FARGO		9,990,300	9,866,963	11,511
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		08/11/2016	CREDIT SUISSE FIRST BOSTON		2,934,840	2,893,250	4,219
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		08/11/2016	CREDIT SUISSE FIRST BOSTON		5,007,119	4,897,240	7,352
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		01/11/2016	WELLS FARGO		7,091,875	7,000,000	18,375
00842V-AG-8	ABMT 2016-3 A7 3.500% 08/25/46		08/08/2016	WELLS FARGO		4,674,475	4,500,000	12,688
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/27/2016	Tabable Exchange		1,099,130	1,000,000	15,910
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		04/19/2016	CITIGROUP GLOBAL MKTS		4,998,750	5,000,000	0
023764-AA-1	AAL 3.650% 06/15/28		05/02/2016	DEUTSCHE BANK		1,575,000	1,575,000	0
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/12/2016	GOLDMAN SACHS		10,000,000	10,000,000	0
023771-PB-1	AMERICAN AIRLINES 3.000% 10/15/28		09/19/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
0258MO-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		12/19/2016	Various		14,599,347	14,525,000	98,471
0258MO-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		06/13/2016	NOMURA SECURITIES INTERNATIONA		2,014,720	2,000,000	5,125
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		10/05/2016	WELLS FARGO		10,221,875	10,000,000	2,392
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		01/13/2016	BANK of AMERICA SEC		4,988,250	5,000,000	0
035287-AG-6	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	62,639
037833-BX-7	APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS		1,988,460	2,000,000	0
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		10/18/2016	CREDIT SUISSE FIRST BOSTON		4,900,000	4,900,000	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
053807-AS-2	AVNET INC 4.625% 04/15/26		03/21/2016	BANK of AMERICA SEC		1,985,520	2,000,000	.0
053807-AT-0	AVNET INC 3.750% 12/01/21		11/29/2016	BANK of AMERICA SEC		14,966,850	15,000,000	.0
05491K-AC-4	BAMLL 2016-FR15 B 7.391% 10/26/47		08/26/2016	PERFORMANCE TRUST CAPITAL		1,947,500	2,000,000	2,385
05525J-AA-1	BAMLL 2016-SS1 A 3.665% 12/15/35		01/28/2016	BANK of AMERICA SEC		10,299,680	10,000,000	16,289
05525T-AC-5	BAMLL 2014-FRR9 B 4.691% 12/26/46		07/28/2016	ROBERT W. BAIRD		1,781,530	1,785,995	1,754
05526W-AG-8	BAMLL 2015-HAUL XB 0.470% 07/05/43		06/21/2016	MORGAN STANLEY FIXED INC		2,267,164	.0	16,709
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		12/19/2016	US BANCORP		5,509,020	5,500,000	28,906
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		09/28/2016	BROWNSTONE INV GROUP,LLC		1,445,178	1,400,000	24,671
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		2,499,575	2,500,000	1,042
06406F-AF-0	BANK OF NY MELLON CORP 1.940% 10/30/23		10/27/2016	Various		10,309,931	10,300,000	554
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		12/01/2016	BROWNSTONE INV GROUP,LLC		1,903,876	1,900,000	2,078
096630-AD-0	BOARDWALK PIPELINES LLC 4.950% 12/15/24		09/30/2016	J P MORGAN SEC FIXED INC		15,669,450	15,000,000	209,000
11120V-AA-1	BRIXMOR OPERATING PART 3.850% 02/01/25		06/15/2016	SUNTRUST		5,000,550	5,000,000	74,326
11120V-AC-7	BRIXMOR OPERATING PART 4.125% 06/15/26		06/02/2016	WELLS FARGO		4,966,400	5,000,000	.0
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		08/15/2016	J P MORGAN SEC FIXED INC		9,973,600	10,000,000	.0
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		7,000,000	7,000,000	.0
115885-AK-1	BROWNING FERRIS INDUSTRIES 7.400% 09/15/35		05/26/2016	JEFFERIES & CO		1,296,350	1,000,000	15,622
12507G-AE-7	CRSG 2016-HEAT B 4.114% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		3,604,948	3,500,000	10,799
12507G-AG-2	CRSG 2016-HEAT C 4.919% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		3,089,945	3,000,000	11,068
12531W-AZ-5	CFRE 2016-C3 ASB 3.688% 01/10/48		01/22/2016	Cantor Fitzgerald Fixed		2,059,894	2,000,000	5,532
12592L-BK-7	COMM 2014-CR20 XA 1.350% 11/10/47		06/16/2016	MORGAN STANLEY FIXED INC		4,713,438	.0	51,936
12635W-AA-5	COMM 2016-787S A 3.545% 02/10/36		02/19/2016	DEUTSCHE BANK		8,090,036	7,855,000	6,961
126408-GW-7	CSX CORP 4.750% 05/30/42		02/03/2016	JEFFERIES & CO		2,972,220	3,000,000	26,917
126458-AB-4	CTR PARTNERSHIP/CARETRST 5.875% 06/01/21		02/22/2016	OPPENHEIMER & CO		4,887,500	5,000,000	68,542
12649K-AU-1	CSMC 2015-WIN1 B1 3.880% 12/25/44		10/26/2016	J P MORGAN SEC FIXED INC		5,575,351	5,315,197	17,186
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		04/27/2016	KGS-ALPHA CAPITAL MARKETS		11,646,483	11,453,210	1,256
12695*-AA-3	CVS CAREMARK PP 3.416% 10/10/38		09/09/2016	PRIVATE PLACEMENT		6,000,000	6,000,000	.0
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		12/07/2016	WELLS FARGO		3,500,980	3,500,000	24,092
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		08/10/2016	CIBC WORLD MARKET		4,500,000	4,500,000	.0
13975G-AJ-7	AFIN 2014-1 E 4.090% 09/22/22		11/03/2016	BARCLAYS		4,252,939	4,150,000	8,487
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		09/28/2016	Various		4,530,034	4,530,000	5,390
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		07/07/2016	WELLS FARGO		5,000,000	5,000,000	.0
14313*-AA-1	CARMAX AUTO PP 3.860% 04/27/23		04/22/2016	PRIVATE PLACEMENT		2,500,000	2,500,000	.0
14913C-AA-8	CATERPILLAR FINL SERVICE 1.931% 10/01/21		09/26/2016	Taxable Exchange		1,066,369	1,000,000	24,374
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		12/19/2016	Tax Free Exchange		5,000,000	5,000,000	.0
16876A-AB-0	CHILDREN'S HOSPITAL MED 2.853% 11/15/26		11/02/2016	GOLDMAN SACHS		2,000,000	2,000,000	.0
17275R-BE-1	CISCO SYSTEMS INC 2.600% 02/28/23		02/22/2016	BARCLAYS		6,988,520	7,000,000	.0
172967-KG-5	CITIGROUP 3.700% 01/12/26		01/05/2016	CITI GROUP GLOBAL MKTS		9,986,700	10,000,000	.0
178772-AA-7	CLMT 2016-CLNE A 2.778% 11/10/23		11/04/2016	GOLDMAN SACHS		27,569,927	27,000,000	35,421
19990A-AA-7	COMM 2016-SAVA A 2.456% 10/15/34		10/27/2016	DEUTSCHE BANK		4,000,000	4,000,000	.0
19990A-AG-4	COMM 2016-SAVA B 3.036% 10/15/34		10/27/2016	DEUTSCHE BANK		17,500,000	17,500,000	.0
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		1,116,390	1,100,000	7,868
221347-AA-5	CHT 2016-CSMO A 2.136% 11/15/33		11/04/2016	J P MORGAN SEC FIXED INC		5,025,000	5,025,000	.0
221347-AG-2	CHT 2016-CSMO B 2.836% 11/15/33		11/04/2016	J P MORGAN SEC FIXED INC		11,000,000	11,000,000	.0
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		09/08/2016	WELLS FARGO		2,495,775	2,500,000	.0
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		2,230,788	2,247,000	13,810
233046-AC-5	DNKN 2015-1A A21 3.262% 02/20/45		02/02/2016	Various		6,701,701	6,749,000	45,865
23314F-AN-9	DCT INDUSTRIAL PP 3.750% 08/08/24		07/19/2016	PRIVATE PLACEMENT		7,000,000	7,000,000	.0
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		5,100,000	5,100,000	.0
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2 5.450% 06/15/23		05/17/2016	J P MORGAN SEC HI-YIELD		4,997,850	5,000,000	.0
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		03/08/2016	BANK of AMERICA SEC		5,977,980	6,000,000	.0
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		06/14/2016	GUGGENHEIM CAPITAL MARKETS		5,084,800	4,975,000	32,151
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		1,255,825	1,250,000	9,818
26441C-AT-2	DUKE ENERGY 3.750% 09/01/46		08/09/2016	BARCLAYS		9,994,400	10,000,000	.0
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		02/17/2016	BANK of AMERICA SEC		7,973,520	8,000,000	.0
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		10/27/2016	MORGAN STANLEY FIXED INC		4,502,340	4,500,000	23,281
30219G-AQ-1	EXPRESS SCRIPTS INC 3.000% 07/15/23		06/29/2016	BANK of AMERICA SEC		4,995,550	5,000,000	.0
316770-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		06/09/2016	DEUTSCHE BANK		2,997,750	3,000,000	.0
32008D-AA-4	FIRST DATA CORPORATION 5.000% 01/15/24		02/22/2016	BANK of AMERICA SEC		5,037,500	5,000,000	62,500
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	.0
345397-XU-2	FORD MOTOR CREDIT 4.389% 01/08/26		01/05/2016	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	.0
35671D-BV-6	FREEMPORT-MC C&G 6.875% 02/15/23		12/20/2016	Taxable Exchange		1,760,541	1,690,000	.0
35906A-AT-5	FRONTIER COMMUNICATIONS 8.875% 09/15/20		06/03/2016	Tax Free Exchange		3,000,000	3,000,000	57,688
36221*-AB-3	GPT SER A SR NT PP 3.890% 12/15/22		12/06/2016	PRIVATE PLACEMENT		6,000,000	6,000,000	.0
36221*-AC-1	GPT SER A SR NT PP 4.260% 12/15/25		12/06/2016	PRIVATE PLACEMENT		4,000,000	4,000,000	.0

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37045V-AL-4	GENERAL MOTORS CO 6.750% 04/01/46		02/18/2016	GOLDMAN SACHS		5,994,540	6,000,000	.0
375558-BL-6	GILEAD SCIENCES INC 2.500% 09/01/23		09/15/2016	Various		5,482,050	5,500,000	.0
38141E-LA-5	GOLDMAN SACHS GROUP 1.398% 03/29/17		08/02/2016	SEAPORT GROUP LLC		4,689,660	4,700,000	5,364
38143U-RF-1	GOLDMAN SACHS GROUP INC 2.875% 02/25/21		02/22/2016	GOLDMAN SACHS		9,983,400	10,000,000	.0
389375-AK-2	GRAY TELEVISION INC 5.125% 10/15/24		09/07/2016	WELLS FARGO		6,000,000	6,000,000	.0
437076-AV-4	HOME DEPOT 5.950% 04/01/41		01/21/2016	CREDIT SUISSE FIRST BOSTON		2,193,822	1,800,000	34,213
437076-BM-3	HOME DEPOT 3.000% 04/01/26		02/03/2016	J P MORGAN SEC FIXED INC		6,954,920	7,000,000	.0
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		04/20/2016	CREDIT SUISSE FIRST BOSTON		10,463,734	10,639,958	9,517
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2016	J P MORGAN SEC FIXED INC		2,825,064	2,700,000	1,378
46646J-AD-3	JPMCC 2016-WIKI B 3.201% 10/05/31		10/13/2016	J P MORGAN SEC FIXED INC		22,144,979	21,500,000	49,708
46646R-AL-7	JPMDB 2016-CAXA 0.850% 12/15/49		11/02/2016	J P MORGAN SEC FIXED INC		5,002,157	.0	38,628
478375-AH-1	JOHNSON CONTROLS 5.000% 03/30/20		12/28/2016	Taxable Exchange		1,117,380	1,000,000	27,167
48249Y-AA-3	KSBA 2016-1 A 2.505% 03/25/42		07/18/2016	KGS-ALPHA CAPITAL MARKETS		3,670,042	.0	60,624
49327M-ZR-4	KEY BANK NA 1.735% 11/22/21		11/17/2016	KEY BANC-MCDONALD		25,000,000	25,000,000	.0
49338L-AB-9	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		09/15/2016	Various		14,173,180	14,000,000	137,385
49338L-AD-5	KEYSIGHT TECHNOLOGIES 3.300% 10/30/19		02/03/2016	BANK of AMERICA SEC		4,915,050	5,000,000	44,917
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375% 06/01/46		08/19/2016	Tax Free Exchange		3,987,423	4,000,000	41,319
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		08/19/2016	Tax Free Exchange		4,057,364	4,060,000	15,146
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000% 07/15/35		08/19/2016	Tax Free Exchange		4,954,169	5,000,000	23,611
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		10,523,897	10,000,000	49,111
501044-CG-4	KROGER CO 6.400% 08/15/17		11/30/2016	BROWNSTONE INV GROUP,LLC		1,034,800	1,000,000	19,556
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		05/18/2016	CREDIT SUISSE FIRST BOSTON		4,400,000	4,400,000	.0
559080-AK-2	MAGELLAN MIDSTREAM PRTHS 5.000% 03/01/26		02/22/2016	BARCLAYS		6,991,250	7,000,000	.0
573284-AJ-5	MARTIN MARIETTA MATERIALS 6.250% 05/01/37		07/07/2016	Cantor Fitzgerald Fixed		1,582,809	1,395,000	17,195
57845A-AD-2	MAYO CLINIC 4.128% 11/15/52		03/10/2016	BANK of AMERICA SEC		5,000,000	5,000,000	.0
58523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		03/30/2016	WELLS FARGO		1,192,602	1,175,000	13,341
58523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		04/04/2016	US BANCORP		1,523,528	1,475,000	24,256
589809-AE-0	MOULT 2015-1 A3 3.000% 06/25/56		07/07/2016	J P MORGAN SEC FIXED INC		5,122,656	5,000,000	4,583
589809-AG-5	MOULT 2015-1 A4 3.000% 06/25/56		06/09/2016	J P MORGAN SEC FIXED INC		4,978,906	5,000,000	5,417
61690Y-BS-0	MSC 2016-BW2 ASB 2.860% 11/15/49		11/04/2016	MORGAN STANLEY FIXED INC		2,059,991	2,000,000	3,337
61691C-AA-7	MSCOG 2016-SNR A 3.348% 11/15/34		11/28/2016	MORGAN STANLEY FIXED INC		16,999,601	17,000,000	22,134
61767F-BB-6	MSC 2016-UB11 XA 1.683% 08/15/49		08/16/2016	MORGAN STANLEY FIXED INC		7,001,170	.0	75,531
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		12/02/2016	PRIVATE PLACEMENT		10,000,000	10,000,000	.0
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		12/02/2016	PRIVATE PLACEMENT		10,000,000	10,000,000	.0
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		12/16/2016	BROWNSTONE INV GROUP,LLC		699,419	700,000	1,053
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		1,059,780	1,039,000	19,160
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		03/18/2016	GOLDMAN SACHS		4,998,450	5,000,000	.0
651229-BA-3	NEWELL BRANDS INC 5.000% 11/15/23		10/25/2016	Tax Free Exchange		6,279,833	6,000,000	133,333
680223-AJ-3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		09/19/2016	JEFFERIES & CO		7,422,339	6,892,000	159,593
68217F-AA-0	OMNICO GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS		4,995,350	5,000,000	.0
682439-AU-8	AACMT 2005-C6A H 5.690% 10/13/37		05/03/2016	GOLDMAN SACHS		24,220,492	20,990,000	92,886
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		06/29/2016	J P MORGAN SEC FIXED INC		4,991,300	5,000,000	.0
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		11/30/2016	MORGAN STANLEY FIXED INC		1,006,520	1,000,000	19,375
69353R-CG-1	PNC BANK NA 1.125% 01/27/17		12/06/2016	BROWNSTONE INV GROUP,LLC		958,981	959,000	3,956
694308-HQ-3	PACIFIC GAS & EL 1.135% 11/30/17		11/28/2016	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	.0
70959W-AE-3	PENSKE AUTO GROUP INC 5.750% 10/01/22		02/23/2016	BANK of AMERICA SEC		2,970,000	3,000,000	69,479
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911% 11/15/26		08/24/2016	BARCLAYS		6,500,000	6,500,000	.0
74256L-AU-3	PRINCIPAL LIFE GLB FND II 3.000% 04/18/26		04/11/2016	CREDIT SUISSE FIRST BOSTON		4,986,700	5,000,000	.0
745867-AW-1	PULTE HOMES INC 5.500% 03/01/26		02/25/2016	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0
74913G-AX-3	QWEST CORP 6.750% 12/01/21		02/11/2016	MORGAN STANLEY FIXED INC		5,231,250	5,000,000	71,250
77714T-AB-7	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		7,213,178	7,327,000	64,111
780082-AD-5	ROYAL BANK OF CANADA 4.650% 01/27/26		01/22/2016	RBC/DAIN		9,978,600	10,000,000	.0
78009N-A8-9	Royal Bank 1.280% 03/28/17		03/23/2016	RBC/DAIN		4,800,000	4,800,000	.0
78009N-F9-2	Royal Bank 1.340% 07/28/17		07/27/2016	RBC/DAIN		4,800,000	4,800,000	.0
78403D-AH-3	SBA TOWER TRUST 3.869% 10/15/24		07/15/2016	GUGGENHEIM CAPITAL MARKETS		371,735	364,000	196
78403D-AK-6	SBA TOWER TRUST 2.877% 07/15/21		06/21/2016	BARCLAYS		5,000,000	5,000,000	.0
78419C-AG-9	SGCMS 2016-C5 XA 2.032% 10/10/48		07/06/2016	SOCIETE GENERALE		13,149,779	.0	106,102
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		12/16/2016	BARCLAYS		5,246,484	5,500,000	9,625
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	23,171
80283N-AH-2	SDART 2014-1 E 3.920% 05/17/21		11/18/2016	WELLS FARGO		25,451,172	25,000,000	19,056
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		10/05/2016	WELLS FARGO		25,296,875	25,000,000	49,472
80284R-AE-9	SDART 2016-3 B 1.890% 06/15/21		10/04/2016	J P MORGAN SEC FIXED INC		12,497,288	12,500,000	.0
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		11/01/2016	SUSQUEHANNA		3,013,830	3,000,000	6,325
81745B-AN-5	SEMT 2013-6 B2 3.531% 05/25/43		12/06/2016	J P MORGAN SEC FIXED INC		5,385,579	5,404,580	4,241
81745H-AK-8	SEMT 2014-2 B1 4.105% 07/25/44		10/26/2016	J P MORGAN SEC FIXED INC		9,048,668	8,468,756	28,997

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		10/12/2016	WELLS FARGO		6,542,187	6,409,000	12,462
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		11/21/2016	BANK of AMERICA SEC		13,020,664	13,039,000	30,424
82652W-AA-6	Sierra Receivab120162A ng Co SER 20162A CL A 2.330% 07/20/33		07/11/2016	BARCLAYS		15,996,716	16,000,000	.0
828807-DA-2	SIMON PROPERTY GROUP INC 2.350% 01/30/22		11/15/2016	BANK of AMERICA SEC		6,977,040	7,000,000	.0
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/12/2016	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	.0
842587-CI-5	SOUTHERN CO 4.250% 07/01/36		05/19/2016	CITIGROUP GLOBAL MKTS		9,957,900	10,000,000	.0
84861T-AA-6	SPIRIT REALTY LP 4.450% 09/15/26		08/11/2016	J P MORGAN SEC FIXED INC		8,447,130	8,500,000	.0
857477-AL-7	STATE STREET CORP 3.100% 05/15/23		01/21/2016	BROWNSTONE INV GROUP,LLC		1,983,020	2,000,000	12,228
862121-AA-7	HEALTH SCOPE PP 4.730% 04/28/26		04/26/2016	PRIVATE PLACEMENT		5,000,000	5,000,000	.0
863667-AN-1	STRYKER CORP 3.500% 03/15/26		03/03/2016	J P MORGAN SEC FIXED INC		6,954,360	7,000,000	.0
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		10/06/2016	Various		2,081,880	2,000,000	9,167
87265H-AE-9	TRI POINTE GROUP INC 4.875% 07/01/21		05/23/2016	CITIGROUP GLOBAL MKTS		4,971,850	5,000,000	.0
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31		09/08/2016	TD SECURITIES		6,987,750	7,000,000	.0
89172H-AB-3	TPMT 2015-3 A2 4.000% 03/25/54		09/15/2016	J P MORGAN SEC FIXED INC		3,715,469	3,500,000	7,389
89236T-OK-8	TOYOTA 2.250% 10/18/23		10/13/2016	BANK of AMERICA SEC		4,986,800	5,000,000	.0
902055-AA-0	LBTY 2016-22SL A 3.597% 02/10/36		02/17/2016	CITIGROUP GLOBAL MKTS		10,299,731	10,000,000	27,977
902055-AC-6	LBTY 2016-22SL B 3.999% 02/10/36		02/17/2016	CITIGROUP GLOBAL MKTS		10,299,558	10,000,000	31,103
902055-AN-2	LBTY 2016-22SL X 1.030% 02/10/36		02/19/2016	CITIGROUP GLOBAL MKTS		10,000,014	.0	93,652
907818-EM-6	UNION PACIFIC CORP 3.799% 10/01/51		12/22/2016	Tax Free Exchange		5,280,798	5,000,000	42,739
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		09/13/2016	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	.0
92277G-AJ-6	VENTAS REALTY LP/CAP CRP 3.250% 10/15/26		09/14/2016	CITIGROUP GLOBAL MKTS		4,990,550	5,000,000	.0
92418F-AH-2	VERMONT GAS SYSTEMS PRIVATE PLACEMENT 3.320% 08/01/26		08/09/2016	PRIVATE PLACEMENT		5,000,000	5,000,000	.0
92890N-AA-7	WFRBS 2012-C10 1.699% 12/15/45		07/12/2016	MORGAN STANLEY FIXED INC		3,591,411	.0	33,909
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		12/12/2016	ROBERT W. BAIRD		3,675,998	3,675,120	7,861
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		04/06/2016	UBS WARBURG		5,102,500	5,000,000	23,611
95058X-AA-6	WEN 2015-1A A21 3.371% 06/15/45		03/04/2016	CITIGROUP GLOBAL MKTS		5,628,890	5,628,890	44,283
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		08/10/2016	BROWNSTONE INV GROUP,LLC		1,523,145	1,500,000	9,442
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		04/13/2016	BANK of AMERICA SEC		3,075,000	3,000,000	3,073
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		06/30/2016	MIZUHO SECURITIES USA INC		6,935,822	6,950,000	.0
960386-AJ-9	WABTEC 3.450% 11/15/26		10/31/2016	J P MORGAN SEC FIXED INC		9,996,500	10,000,000	.0
04557*-AB-7	HEALTH SCOPE PP 4.050% 05/23/26		05/10/2016	PRIVATE PLACEMENT		4,000,000	4,000,000	.0
064159-AM-8	BANK of NOVA SCOTIA 2.550% 01/12/17	A.	05/25/2016	BROWNSTONE INV GROUP,LLC		2,522,675	2,500,000	24,615
89113W-GD-2	TORONTO DOMINION BANK NY 1.202% 02/10/17	A.	08/08/2016	TD SECURITIES		4,700,000	4,700,000	.0
895945-Df-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A.	10/28/2016	Interest Capitalization		26,160	26,160	.0
895945-D8-9	TRICAN WELL SVCS PP 8.290% 04/28/18		12/30/2016	Interest Capitalization		5,232	5,232	.0
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		12/30/2016	Interest Capitalization		.875	.875	.0
895945-G8-6	TRICAN WELL SVCS PP 6.280% 04/28/21	A.	12/30/2016	Interest Capitalization		10,219	10,219	.0
00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	D.	09/22/2016	HONG KONG SHANGHAI BK		3,989,960	4,000,000	.0
042809-AJ-2	AWPT 2013-1A A1R 2.426% 11/15/28	D.	11/15/2016	GOLDMAN SACHS		11,000,000	11,000,000	.0
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D.	12/20/2016	Various		3,416,158	3,400,000	7,178
05565E-AM-7	BMW US Capital LLC 2.250% 09/15/23	C.	11/10/2016	Various		10,201,466	10,380,000	21,416
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D.	12/01/2016	MORGAN STANLEY FIXED INC		2,818,312	2,800,000	15,147
09627V-AO-8	BLUEM 2014-4A A2R 2.720% 11/30/26	D.	11/10/2016	J P MORGAN SEC FIXED INC		6,500,000	6,500,000	.0
09627V-AU-9	BLUEM 2014-4A B2R 3.400% 11/30/26	D.	11/10/2016	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	.0
17180T-AA-0	CIFC 2016-1A A 2.362% 01/21/29	D.	12/09/2016	BNP SECURITIES		10,000,000	10,000,000	.0
29441W-AB-1	EQUATE PETROCHEMICAL BV 3.000% 03/03/22	D.	10/27/2016	HONG KONG SHANGHAI BK		6,885,480	7,000,000	.0
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D.	07/08/2016	Tax Free Exchange		3,232,775	3,232,000	11,144
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D.	07/08/2016	Tax Free Exchange		2,026,136	1,975,000	12,846
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D.	01/27/2016	Various		2,958,810	3,000,000	49,583
45662N-A*-4	INFINEON TECH PP 3.940% 04/05/24	D.	04/05/2016	PRIVATE PLACEMENT		14,000,000	14,000,000	.0
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D.	03/17/2016	BROWNSTONE INV GROUP,LLC		1,227,696	1,200,000	7,500
71656L-BP-5	PETROLEOS MEXICO 5.375% 03/13/22	D.	12/06/2016	MORGAN STANLEY FIXED INC		4,972,300	5,000,000	.0
77586R-AD-2	ROMANIA SOVEREIGN 4.875% 01/22/24	D.	12/16/2016	DEUTSCHE BANK		5,272,500	5,000,000	100,885
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	D.	05/05/2016	BARCLAYS		14,729,700	15,000,000	.0
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D.	09/19/2016	BARCLAYS		9,998,700	10,000,000	.0
82620K-AD-5	SIEMENS 2.900% 05/27/22	D.	10/27/2016	Various		5,323,044	5,114,000	63,442
87229W-AA-9	TSYMP 2016-1A A 2.360% 10/13/29	D.	09/08/2016	BANK of AMERICA SEC		5,000,000	5,000,000	.0
87244C-AA-4	CHIML 2016-1A A 3.032% 10/18/28	D.	08/25/2016	WELLS FARGO		10,000,000	10,000,000	.0
87266H-AA-6	TFINS 2016-1A A 3.132% 01/20/38	D.	07/22/2016	BANK of AMERICA SEC		9,962,250	11,100,000	.0
88167A-AD-3	TEVA PHARMACEUTICALS NE 2.800% 07/21/23	D.	07/18/2016	BARCLAYS		14,949,900	15,000,000	.0
88433B-AA-5	WINDR 2016-2A A 2.390% 11/01/28	D.	09/27/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	D.	10/20/2016	Various		5,161,008	5,045,000	14,545
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	D.	03/29/2016	UBS WARBURG		6,984,530	7,000,000	.0
G03698-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	D.	06/23/2016	PRIVATE PLACEMENT		3,259,230	3,000,000	11,643
G03698-AII-6	ANGLIAN WATER PP 3.290% 04/27/26	D.	03/22/2016	PRIVATE PLACEMENT		6,000,000	6,000,000	.0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
K21628-AC-0	DANISH CROWN PP 3.400% 06/01/23	C	05/27/2016	PRIVATE PLACEMENT		10,000,000	10,000,000	.0
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	41,986
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,387,947,797	1,327,328,673	3,589,964
69352P-AC-7	PPL CAPITAL FUNDING 6.700% Perpet.		05/17/2016	JEFFERIES & CO		1,200,000	1,500,000	13,958
857477-AY-9	STATE STREET CORP 1.993% 06/15/37		12/21/2016	Tax Free Exchange		13,775,392	18,690,000	6,209
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		07/22/2016	Various		10,525,000	13,200,000	176,111
4899999. Subtotal - Bonds - Hybrid Securities						25,500,392	33,390,000	196,278
8399997. Total - Bonds - Part 3						1,546,306,911	1,481,545,236	4,022,173
8399998. Total - Bonds - Part 5						174,600,329	177,351,000	857,156
8399999. Total - Bonds						1,720,907,240	1,658,896,236	4,879,329
054937-87-5	BB&T CORPORATION PFD		12/27/2016	PIPER JAFFRAY	100,000,000	2,439,052	0.00	.0
29364D-10-0	ENTERGY ARKANSAS INC PFD		12/27/2016	Various	50,000,000	1,087,274	0.00	.0
29364N-10-8	ENTERGY MISSISSIPPI INC PFD		12/27/2016	ROBERT W. BAIRD	50,000,000	1,109,712	0.00	.0
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD		12/27/2016	Various	50,000,000	1,086,415	0.00	.0
74460W-75-0	PUBLIC STORAGE PFD		05/18/2016	INSTINET	120,000,000	2,996,808	0.00	.0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,719,261	XXX	0
8999997. Total - Preferred Stocks - Part 3						8,719,261	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						8,719,261	XXX	0
002824-10-0	ABBOTT LABS		04/20/2016	BNY CONVERG-SOFT	32,198,000	1,412,430		.0
03076C-10-6	AMERIPRISE FINANCIAL INC		12/20/2016	BNY CONVERG-SOFT	6,661,000	755,790		.0
031162-10-0	AMGEN INC		04/20/2016	BNY CONVERG-SOFT	10,418,000	1,703,383		.0
039483-10-2	ARCHER-DANIELS-MIDLAND		12/20/2016	BNY CONVERG-SOFT	16,404,000	756,854		.0
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/20/2016	BANK OF NEW YORK	10,618,000	593,263		.0
12673P-10-5	CA INC		12/22/2016	BANK OF NEW YORK	23,374,000	753,071		.0
149123-10-1	CATERPILLAR INC		12/21/2016	BANK OF NEW YORK	16,071,000	1,508,864		.0
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange	12,389,000	2,819,460		.0
166764-10-0	CHEVRON CORPORATION		12/22/2016	Various	18,955,000	1,987,281		.0
17275R-10-2	CISCO SYSTEMS INC		12/22/2016	Various	135,871,000	4,175,242		.0
191216-10-0	COCA-COLA CO		10/25/2016	BNY CONVERG-SOFT	63,922,000	2,725,110		.0
237194-10-5	DARDEN RESTAURANTS INC		09/20/2016	BANK OF NEW YORK	5,753,000	355,429		.0
25746U-10-9	DOMINION RESOURCES		07/22/2016	BANK OF NEW YORK	9,136,000	717,525		.0
260543-10-3	DOW CHEMICAL CO		12/21/2016	BANK OF NEW YORK	16,720,000	989,737		.0
30231G-10-2	EXXON MOBIL CORP		09/20/2016	Various	39,421,000	3,353,602		.0
31337#-10-5	FHLB CINCINNATI		11/30/2016	Various	132,461,000	13,246,100		.0
345370-86-0	FORD MOTOR		12/21/2016	BANK OF NEW YORK	119,135,000	1,497,003		.0
363576-10-9	ARTHUR J GALLAGHER & CO		12/20/2016	BNY CONVERG-SOFT	14,586,000	757,795		.0
369604-10-3	GENERAL ELECTRIC CO		03/14/2016	INSTINET	44,465,000	1,346,876		.0
37045V-10-0	GENERAL MOTORS CO		12/21/2016	BANK OF NEW YORK	41,337,000	1,458,671		.0
375558-10-3	GILEAD SCIENCES INC		12/22/2016	BANK OF NEW YORK	40,980,000	3,005,584		.0
446150-10-4	HUNTINGTON BANCSHARES INC		12/20/2016	BNY CONVERG-SOFT	56,798,000	759,162		.0
458140-10-0	INTEL CORPORATION		12/22/2016	Various	112,036,000	3,797,552		.0
459200-10-1	IBM		12/21/2016	BANK OF NEW YORK	22,568,000	3,681,948		.0
478160-10-4	JOHNSON & JOHNSON		09/20/2016	Various	15,722,000	1,827,308		.0
482480-10-0	KLA INSTRUMENTS CORP		12/22/2016	BANK OF NEW YORK	9,558,000	753,920		.0
487836-10-8	KELLOGG CO		12/20/2016	BNY CONVERG-SOFT	6,199,000	453,850		.0
500754-10-6	KRAFT HEINZ CO		12/20/2016	BNY CONVERG-SOFT	17,584,000	1,512,002		.0
501797-10-4	L BRANDS INC		09/20/2016	BANK OF NEW YORK	4,906,000	357,330		.0
532457-10-8	ELI LILLY		09/20/2016	BANK OF NEW YORK	7,133,000	571,214		.0
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Taxable Exchange	5,521,000	377,844		.0
580135-10-1	MCDONALDS		07/22/2016	Various	22,392,000	2,881,048		.0
59156R-10-8	METLIFE INC		12/22/2016	BANK OF NEW YORK	10,477,000	570,415		.0
594918-10-4	MICROSOFT CORP		05/16/2016	Various	101,972,000	5,424,355		.0
681919-10-6	OMNICOM GROUP		12/22/2016	BNY CONVERG-SOFT	6,972,000	601,060		.0
704326-10-7	PAYCHEX INC		12/21/2016	BANK OF NEW YORK	12,271,000	755,372		.0
712704-10-5	PEOPLE'S UNITED FINANCIAL		12/22/2016	BANK OF NEW YORK	38,865,000	755,403		.0
717081-10-3	PFIZER INC		09/20/2016	BANK OF NEW YORK	34,904,000	1,181,242		.0
74144T-10-8	T ROWE PRICE GROUP INC		12/22/2016	BANK OF NEW YORK	9,499,000	728,109		.0
744320-10-2	PRUDENTIAL FINANCIAL		12/22/2016	BANK OF NEW YORK	10,691,000	1,128,957		.0
74460D-10-9	PUBLIC STORAGE INC REIT		10/25/2016	BNY CONVERG-SOFT	2,254,000	477,686		.0
747525-10-3	QUALCOMM		12/21/2016	Various	45,065,000	3,019,308		.0
828806-10-9	SIMON PROPERTY GRP LP REIT		10/25/2016	BNY CONVERG-SOFT	4,697,000	922,566		.0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
871829-10-7	SYSCO CORP		12/20/2016	BNY CONVERG-SOFT	8,015,000	451,727		0
87612E-10-6	TARGET CORP		09/20/2016	BANK OF NEW YORK	10,241,000	706,394		0
88579Y-10-1	3M CO		12/21/2016	BANK OF NEW YORK	16,902,000	3,021,339		0
902973-30-4	U S BANCORP		12/22/2016	BNY CONVERG-SOFT	28,807,000	1,503,112		0
918204-10-8	VF CORP		12/22/2016	BNY CONVERG-SOFT	11,223,000	600,946		0
92532W-10-3	VERSUM MATERIALS INC COMMON		10/06/2016	Spin Off	3,442,000	70,907		0
949746-10-1	WELLS FARGO & CO		12/21/2016	BANK OF NEW YORK	14,502,000	809,560		0
959802-10-9	WESTERN UNION CO-W/I		12/22/2016	BANK OF NEW YORK	34,572,000	753,925		0
983919-10-1	XILINX INC		12/22/2016	BNY CONVERG-SOFT	12,492,000	752,188		0
984121-10-3	XEROX CORP		12/22/2016	BANK OF NEW YORK	82,830,000	750,937		0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I COMMON		11/01/2016	Spin Off	17,737,000	393,785		0
G29183-10-3	EATON CORP PLC		12/22/2016	BANK OF NEW YORK	12,802,000	871,296		0
H1467J-10-4	CHUBB LTD	D	12/22/2016	BNY CONVERG-SOFT	11,270,000	1,501,934		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						90,644,771	XXX	0
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		03/22/2016	BNY CONVERGEX-EXEC	87,383,000	1,118,846		0
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND		03/14/2016	BNY CONVERGEX-EXEC	320,000,000	3,932,527		0
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND		03/18/2016	BNY CONVERGEX-EXEC	147,241,000	1,916,309		0
278280-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND		03/23/2016	BNY CONVERGEX-EXEC	123,306,000	1,567,178		0
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND		03/15/2016	BNY CONVERGEX-EXEC	446,000,000	2,215,746		0
9299999. Subtotal - Common Stocks - Mutual Funds						10,750,606	XXX	0
9799997. Total - Common Stocks - Part 3						101,395,377	XXX	0
9799998. Total - Common Stocks - Part 5						1,210,761	XXX	0
9799999. Total - Common Stocks						102,606,138	XXX	0
9899999. Total - Preferred and Common Stocks						111,325,399	XXX	0
9999999 - Totals						1,832,232,639	XXX	4,879,329

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identifi- cation	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-2C-1	G2 #765171	4.654% 12/20/61		12/01/2016	Paydown		368,211	368,211	399,431	382,450	0	(14,239)	0	(14,239)	0	368,211	0	0	0	7,868	12/20/2061
36176F-2S-0	G2 #765164	4.607% 10/20/61		12/01/2016	Paydown		849,394	849,394	914,601	869,751	0	(20,357)	0	(20,357)	0	849,394	0	0	0	24,497	10/20/2061
36176F-29-2	G2 #765168	4.615% 11/22/61		11/01/2016	Paydown		221,962	221,962	237,707	227,217	0	(5,255)	0	(5,255)	0	221,962	0	0	0	5,558	11/22/2061
36179D-B6-6	GN # AC3661	2.640% 01/15/33		12/01/2016	Paydown		444,861	444,861	445,417	445,276	0	(414)	0	(414)	0	444,861	0	0	0	6,390	01/15/2033
36194S-PD-4	Government National Mortgage Association	3.020% 09/15/41		12/01/2016	Paydown		64,394	64,394	65,581	65,581	0	(1,187)	0	(1,187)	0	64,394	0	0	0	324	09/15/2041
36230U-YF-0	G2	4.684% 09/01/46		12/01/2016	Paydown		477,766	477,766	514,854	487,110	0	(9,344)	0	(9,344)	0	477,766	0	0	0	13,832	09/01/2046
36230U-YL-7	G2 RF #759715	4.676% 10/26/61		10/01/2016	Paydown		174,739	174,739	188,189	178,387	0	(3,649)	0	(3,649)	0	174,739	0	0	0	4,579	10/26/2061
36297E-ZY-4	G2 #710059	4.500% 11/20/60		12/01/2016	Paydown		113,447	113,447	115,987	114,409	0	(962)	0	(962)	0	113,447	0	0	0	2,884	11/20/2060
38373Y-6Z-2	GNMA - CMO 2003-16 Z	5.474% 02/16/44		12/01/2016	Paydown		396,900	396,900	383,025	378,915	0	17,985	0	17,985	0	396,900	0	0	0	14,672	02/16/2044
38373Y-LK-8	GNMA - CMO 2003-5 Z	5.821% 11/16/42		12/01/2016	Paydown		131,759	131,759	126,528	129,527	0	2,232	0	2,232	0	131,759	0	0	0	4,070	11/16/2042
38374T-VL-5	GNR 2009-38 Z	5.000% 05/16/39		12/01/2016	Paydown		879,952	879,952	1,016,900	981,843	0	(101,892)	0	(101,892)	0	879,952	0	0	0	25,198	05/16/2039
38376G-P3-8	GNR 2011-53 B	4.397% 05/16/51		12/01/2016	Paydown		315,661	315,661	352,024	345,040	0	(29,378)	0	(29,378)	0	315,661	0	0	0	9,314	05/16/2051
38377T-VE-8	GNR 2011-21 PV	4.500% 08/20/26		12/01/2016	Paydown		57,078	57,078	59,531	58,555	0	(1,476)	0	(1,476)	0	57,078	0	0	0	1,401	08/20/2026
38378K-DQ-9	GNR 2013 46 IO	1.123% 09/16/43		12/01/2016	Paydown		0	0	349,287	205,104	0	(205,104)	0	(205,104)	0	0	0	0	0	49,602	09/16/2043
38378K-U2-3	GNR 2013-121 IO	0.658% 10/16/44		12/01/2016	Paydown		0	0	989,752	962,583	0	(962,583)	0	(962,583)	0	0	0	0	0	897,651	10/16/2044
38379U-TJ-5	GNR 2016-72 IO	0.941% 12/16/55		12/01/2016	Paydown		0	0	33,901	33,901	0	(33,901)	0	(33,901)	0	0	0	0	0	1,051	12/16/2055
38379U-XP-6	GNR 2016-98 IO	0.984% 05/16/58		12/01/2016	Paydown		0	0	502,931	502,931	0	(502,931)	0	(502,931)	0	0	0	0	0	45,662	05/16/2058
690353-D9-5	OPIC	0.700% 10/10/25		02/29/2016	MELLON CAPITAL MKT Redemption		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	4,355	10/10/2025
690353-D9-5	OPIC	0.700% 10/10/25		10/10/2016	100.0000 Redemption		448,223	448,223	448,223	448,223	0	0	0	0	0	448,223	0	0	0	1,230	10/10/2025
690353-L7-0	OPIC VRDN	0.313% 10/10/25		10/10/2016	100.0000		345,664	345,664	345,664	345,664	0	0	0	0	0	345,664	0	0	0	804	10/10/2025
690353-WA-1	OPIC VRDN	0.640% 06/15/17		02/03/2016	MELLON CAPITAL MKT Redemption		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	1,777	06/15/2017
690353-WA-1	OPIC VRDN	0.640% 06/15/17		12/15/2016	100.0000 Redemption		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,981	06/15/2017
690353-X0-5	OPIC VRDN	0.720% 07/15/25		10/15/2016	100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	950	07/15/2025
690353-ZZ-3	OPIC	0.720% 09/15/20		12/08/2016	WELLS FARGO		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	65,902	09/15/2020
912828-LU-2	U S TREASURY	3.125% 10/31/16		10/31/2016	Maturity		200,000	200,000	200,665	200,077	0	(77)	0	(77)	0	200,000	0	0	0	6,267	10/31/2016
0599999. Subtotal - Bonds - U.S. Governments							28,726,122	28,726,122	30,926,309	30,598,655	0	(1,872,532)	0	(1,872,532)	0	28,726,122	0	0	0	1,200,819	XXX
68323A-BK-9	ONTARIO PROVINCE OF	2.450% 06/29/22	A	09/23/2016	NATIONAL BANK OF CANADA		2,074,820	2,000,000	1,882,020	1,909,156	0	9,456	0	9,456	0	1,918,612	0	156,208	156,208	36,614	06/29/2022
748148-RS-4	PROV OF QUEBEC	5.125% 11/14/16	A	11/14/2016	Maturity		5,000,000	5,000,000	5,193,540	5,026,055	0	(26,055)	0	(26,055)	0	5,000,000	0	0	0	256,250	11/14/2016
1099999. Subtotal - Bonds - All Other Governments							7,074,820	7,000,000	7,075,560	6,935,211	0	(16,599)	0	(16,599)	0	6,918,612	0	156,208	156,208	292,864	XXX
567609-CT-7	MARIEMONT OHIO CITY SCH DIST	5.900%		12/01/2016	Redemption		30,000	30,000	30,692	30,594	0	(594)	0	(594)	0	30,000	0	0	0	1,770	12/01/2030
593779-FW-6	MIAMI TRACE, OH LSD BAN	1.500% 01/06/16		01/06/2016	Maturity		2,500,000	2,500,000	2,510,375	2,500,346	0	(346)	0	(346)	0	2,500,000	0	0	0	15,625	01/06/2016
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							2,530,000	2,530,000	2,541,067	2,530,940	0	(940)	0	(940)	0	2,530,000	0	0	0	17,395	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL	2.900%		02/01/42	Redemption		258,831	258,831	258,831	258,831	0	0	0	0	0	258,831	0	0	0	4,119	02/01/2042
130536-PR-0	CA POR WST MGMT POLLUTION	0.900% 08/01/23		02/01/2016	Redemption		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	3,736	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN	0.850%		11/15/38	Redemption		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	13,544	11/15/2038
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT	5.700%		11/01/23	Redemption		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	18,525	11/01/2023
25477P-NF-8	DCHFA 2014-A A	3.875% 06/15/45		05/05/2016	SECURITIES		3,508,313	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	208,313	208,313	51,505	06/15/2045
25477P-NF-8	DCHFA 2014-A A	3.875% 06/15/45		12/15/2016	Call 100.0000		36,364	36,364	36,364	36,364	0	0	0	0	0	36,364	0	0	0	12,194	06/15/2045
25477P-NF-8	DCHFA 2014-A A	3.875% 06/15/45		05/15/2016	Paydown		49,031	49,031	49,031	49,031	0	0	0	0	0	49,031	0	0	0	477	06/15/2045
31283C-AH-9	FREDDIEMAC STRIP	290 290 200 2.000%		11/15/32	Paydown		228,393	228,393	229,821	229,517	0	(1,124)	0	(1,124)	0	228,393	0	0	0	2,808	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP	270 SER 270 CL 300		12/01/2016	Paydown		619,158	619,158	643,441	640,127	0	(20,969)	0	(20,969)	0	619,158	0	0	0	10,965	08/15/2042
3128PP-MF-7	FGLMC # J10358	4.500% 07/01/24		12/01/2016	Paydown		109,121	109,121	111,235	110,683	0	(1,562)	0	(1,562)	0	109,121	0	0	0	2,543	07/01/2024
3128PP-MJ-9	FGLMC # J10361	4.500% 07/01/24		12/01/2016	Paydown		114,024	114,024	116,580	115,919	0	(1,895)	0	(1,895)	0	114,024	0	0	0	2,808	07/01/2024

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2016	Paydown		60,547	60,547	64,369	63,693	0	(3,146)	0	(3,146)	0	60,547	0	0	0	1,426	06/01/2025
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2016	Paydown		54,029	54,029	57,439	56,843	0	(2,814)	0	(2,814)	0	54,029	0	0	0	1,535	07/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2016	Paydown		167,928	167,928	162,470	163,552	0	4,376	0	4,376	0	167,928	0	0	0	2,845	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2016	Paydown		7,499	7,499	7,799	7,486	0	13	0	13	0	7,499	0	0	0	401	08/15/2021
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		12/01/2016	Paydown		102	102	107	104	0	(2)	0	(2)	0	102	0	0	0	5	03/01/2021
31361W-SN-3	FNMA # 044053 9.500% 01/01/18		12/01/2016	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	01/01/2018
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		12/01/2016	Paydown		136	136	142	139	0	(2)	0	(2)	0	136	0	0	0	7	03/01/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2016	Paydown		628,620	628,620	620,762	621,636	0	6,983	0	6,983	0	628,620	0	0	0	8,249	02/25/2032
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2016	Paydown		80,096	80,096	81,479	81,361	0	(1,265)	0	(1,265)	0	80,096	0	0	0	2,403	10/01/2035
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		12/01/2016	Paydown		41,205	41,205	39,273	40,389	0	816	0	816	0	41,205	0	0	0	1,418	11/15/2037
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		12/01/2016	Paydown		1,279,509	1,279,509	1,275,511	1,277,237	0	2,272	0	2,272	0	1,279,509	0	0	0	24,926	08/15/2024
3137AB-FV-8	FHR SERICL 3.154% 02/25/18		12/01/2016	Paydown		133,853	133,853	134,900	134,592	0	(740)	0	(740)	0	133,853	0	0	0	2,453	02/25/2018
3137AK-KD-2	FHMS K705 X1 1.721% 09/25/18		12/01/2016	Paydown		0	0	41,279	17,256	0	(17,256)	0	(17,256)	0	0	0	0	0	4,376	09/25/2018
3137AN-MP-7	FHR K707 X1 1.529% 01/25/47		12/01/2016	Paydown		0	0	18,780	8,192	0	(8,192)	0	(8,192)	0	0	0	0	0	1,927	01/25/2047
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		12/01/2016	Paydown		261,962	261,962	284,679	280,948	0	(18,987)	0	(18,987)	0	261,962	0	0	0	5,713	12/15/2040
3137AP-PA-2	FHLIC K018 1.393% 01/25/22		12/01/2016	Paydown		0	0	54,741	34,646	0	(34,646)	0	(34,646)	0	0	0	0	0	4,292	01/25/2022
3137AV-XP-7	FHR K022 X1 1.268% 07/25/22		12/01/2016	Paydown		0	0	84,771	58,125	0	(58,125)	0	(58,125)	0	0	0	0	0	5,525	07/25/2022
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		12/01/2016	Paydown		1,605,718	1,605,718	1,501,286	1,492,364	0	113,354	0	113,354	0	1,605,718	0	0	0	39,520	03/15/2043
3137B1-ZD-7	FHR 4204 OA 1.500% 07/15/42		12/01/2016	Paydown		880,688	880,688	820,347	833,474	0	47,215	0	47,215	0	880,688	0	0	0	7,854	07/15/2042
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		12/01/2016	Paydown		5,949	5,949	5,903	5,907	0	41	0	41	0	5,949	0	0	0	113	05/15/2044
3137BM-7D-2	FHMS K051 X1 0.552% 09/25/25		12/01/2016	Paydown		0	0	25,500	25,297	0	(25,297)	0	(25,297)	0	0	0	0	0	2,051	09/25/2025
31384Q-PN-7	FNMA # 530629 2.692% 04/01/30		12/01/2016	Paydown		5,024	5,024	4,979	4,626	0	399	0	399	0	5,024	0	0	0	70	04/01/2030
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2016	Paydown		692,779	692,779	672,751	675,839	0	16,940	0	16,940	0	692,779	0	0	0	11,831	01/01/2027
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		12/01/2016	Paydown		968,682	968,682	994,867	993,020	0	(24,338)	0	(24,338)	0	968,682	0	0	0	19,159	09/01/2032
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		12/01/2016	Paydown		126,271	126,271	132,584	132,428	0	(6,157)	0	(6,157)	0	126,271	0	0	0	2,977	09/01/2043
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		12/01/2016	Paydown		123,175	123,175	120,966	120,968	0	2,207	0	2,207	0	123,175	0	0	0	2,455	06/01/2045
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		12/01/2016	Paydown		59,201	59,201	56,849	57,345	0	1,856	0	1,856	0	59,201	0	0	0	906	08/01/2023
3138MR-Y8-8	FN A09734 3.500% 01/01/33		12/01/2016	Paydown		527,327	527,327	563,911	560,759	0	(33,432)	0	(33,432)	0	527,327	0	0	0	13,346	01/01/2033
3138W5-M8-8	FN A07582 3.500% 03/01/33		12/01/2016	Paydown		128,344	128,344	137,248	136,490	0	(8,146)	0	(8,146)	0	128,344	0	0	0	2,452	03/01/2033
3138XT-UL-7	FNMA AII4186 POOL # AII4186 3.500% 05/01/44		12/01/2016	Paydown		4,246,888	4,246,888	4,247,385	4,247,134	0	(246)	0	(246)	0	4,246,888	0	0	0	83,165	05/01/2044
31390J-RG-1	FNMA # 648071 6.500% 07/01/32		12/01/2016	Paydown		13,143	13,143	13,147	13,140	0	3	0	3	0	13,143	0	0	0	651	07/01/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2016	Paydown		131,066	131,066	125,539	128,440	0	2,625	0	2,625	0	131,066	0	0	0	3,331	03/25/2033
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2016	Paydown		186,105	186,105	179,795	182,716	0	3,389	0	3,389	0	186,105	0	0	0	4,942	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2016	Paydown		516,153	516,153	555,227	534,402	0	(18,249)	0	(18,249)	0	516,153	0	0	0	15,941	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2016	Paydown		444,409	444,409	483,017	461,557	0	(17,148)	0	(17,148)	0	444,409	0	0	0	13,537	08/25/2033
31394R-VII-6	FHLIC 2758 ZG 5.500% 04/15/33		12/01/2016	Paydown		2,375,720	2,375,720	2,305,994	2,344,057	0	31,663	0	31,663	0	2,375,720	0	0	0	73,463	04/15/2033
31397A-KY-8	FHR 3204 VB 5.000% 03/15/25		10/01/2016	Paydown		552,275	552,275	578,162	553,203	0	(928)	0	(928)	0	552,275	0	0	0	12,963	03/15/2025
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2016	Paydown		441,385	441,385	488,558	465,327	0	(23,942)	0	(23,942)	0	441,385	0	0	0	11,638	03/25/2029
31397S-LE-2	FNR 2011-30 MC 4.000% 12/25/36		12/01/2016	Paydown		2,007,328	2,007,328	1,999,174	2,001,394	0	5,935	0	5,935	0	2,007,328	0	0	0	46,281	12/25/2036
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2016	Paydown		81,765	81,765	78,213	80,151	0	1,614	0	1,614	0	81,765	0	0	0	1,723	11/25/2024
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		12/01/2016	Paydown		235,534	235,534	236,564	235,625	0	(91)	0	(91)	0	235,534	0	0	0	5,612	09/15/2024
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		12/01/2016	Paydown		448,871	448,871	472,297	457,978	0	(9,107)	0	(9,107)	0						

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		12/01/2016	Redemption 100.0000		207,271	207,271	207,271	207,271	0	0	0	0	0	207,271	0	0	0	3,049	07/01/2041
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN 0.770% 01/01/36		01/04/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	40	01/01/2036
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		12/01/2016	Redemption 100.0000		31,974	31,974	31,974	31,974	0	0	0	0	0	31,974	0	0	0	198	08/01/2046
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		12/01/2016	Redemption 100.0000		572,341	572,341	572,341	572,341	0	0	0	0	0	572,341	0	0	0	9,078	12/01/2034
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34 NORTH CAROLINA ST HSG SFH 3.600% 07/01/41		12/01/2016	Redemption 100.0000		420,428	420,428	420,428	420,428	0	0	0	0	0	420,428	0	0	0	5,810	10/01/2034
658207-SII-6			12/13/2016	RAYMOND JAMES Redemption 100.0000		98,500	100,000	94,750	94,750	0	7	0	7	0	94,757	0	3,743	3,743	290	07/01/2041
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		12/01/2016	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	4,171	11/01/2041
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		12/01/2016	Redemption 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	1,952	11/01/2041
677555-KJ-8	OH ECON DEV REV 5.890% 12/01/21 OH ECON DEV REV OHIO ECON TXB BD 6.000%		12/01/2016	Redemption 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	11,559	12/01/2021
677555-KX-5	06/01/17		12/01/2016	Redemption 100.0000		1,005,000	1,005,000	1,005,000	1,005,000	0	0	0	0	0	1,005,000	0	0	0	34,575	06/01/2017
677555-XP-4	06/01/24		06/01/2016	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,338	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		12/01/2016	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	4,994	09/01/2019
67756Q-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		12/01/2016	Redemption 100.0000		2,558,419	2,558,419	2,558,419	2,558,419	0	0	0	0	0	2,558,419	0	0	0	36,313	03/01/2036
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37 PORT GTR CINCINNATI DEV AUTH R 3.500%		12/01/2016	Redemption 100.0000		1,781,299	1,781,299	1,781,299	1,781,299	0	0	0	0	0	1,781,299	0	0	0	22,102	09/01/2037
734195-AB-6	05/15/26		11/15/2016	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,289	05/15/2026
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.700% 08/01/33		08/01/2016	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	315	08/01/2033
880461-GII-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		07/01/2016	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,480	07/01/2035
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2016	Redemption 100.0000		165,000	165,000	155,257	157,258	0	7,742	0	7,742	0	165,000	0	0	0	5,513	07/20/2036
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		12/01/2016	Redemption 100.0000		631,534	631,534	631,534	631,534	0	0	0	0	0	631,534	0	0	0	9,350	04/25/2042
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/25/2016	Redemption 100.0000		243,766	243,766	243,766	243,766	0	0	0	0	0	243,766	0	0	0	6,508	10/25/2043
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		11/01/2016	Redemption 100.0000		272,030	272,030	272,030	272,030	0	0	0	0	0	272,030	0	0	0	4,862	10/25/2037
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42 VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		12/01/2016	Redemption 100.0000		2,119,461	2,119,461	2,103,227	2,103,227	0	16,234	0	16,234	0	2,119,461	0	0	0	38,243	06/25/2042
92813T-EE-6	04/25/42		12/30/2016	Redemption 100.0000		84,629	84,629	84,629	84,629	0	0	0	0	0	84,629	0	0	0	1,768	04/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						50,147,110	49,940,297	50,196,302	50,052,244	0	(117,194)	0	(117,194)	0	49,935,054	0	212,056	212,056	897,883	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2016	Paydown		70,548	70,548	60,848	62,927	0	7,621	0	7,621	0	70,548	0	0	0	2,258	05/25/2033
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		591,741	559,000	562,348	560,905	0	(118)	0	(118)	0	560,787	0	30,954	30,954	30,687	07/15/2021
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		12/01/2016	Paydown		999,447	999,447	1,005,927	1,004,908	0	(5,461)	0	(5,461)	0	999,447	0	0	0	20,552	10/01/2044
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		12/01/2016	Paydown		1,732,250	1,732,250	1,754,985	1,755,185	0	(22,935)	0	(22,935)	0	1,732,250	0	0	0	29,202	03/25/2045
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		12/01/2016	Paydown		199,806	199,806	202,678	202,678	0	(2,872)	0	(2,872)	0	199,806	0	0	0	1,523	06/25/2045
00842A-CB-3	ABMT 2015-4 B1 3.603% 06/25/45		12/01/2016	Paydown		43,830	43,830	44,814	44,814	0	(983)	0	(983)	0	43,830	0	0	0	329	06/25/2045
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		12/01/2016	Paydown		2,147,349	2,147,349	2,184,928	2,186,340	0	(38,991)	0	(38,991)	0	2,147,349	0	0	0	44,786	07/25/2045
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		12/01/2016	Paydown		2,767,693	2,767,693	2,804,019	2,804,019	0	(36,326)	0	(36,326)	0	2,767,693	0	0	0	49,979	12/25/2045
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		04/01/2016	TENDER OFFER		1,375,624	1,347,000	1,351,996	1,348,076	0	(241)	0	(241)	0	1,347,836	0	27,788	27,788	65,334	02/15/2018

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2016	Redemption		290,039	290,039	272,425	244,944	0	45,096	0	45,096	0	290,039	0	0	0	6,657	12/31/2025
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2016	Paydown		194,274	177,432	161,218	161,937	0	32,336	0	32,336	0	194,274	0	0	0	7,390	09/25/2037
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		12/15/2016	Paydown		2,177,120	2,177,120	2,169,238	2,169,841	0	7,279	0	7,279	0	2,177,120	0	0	0	32,574	02/15/2024
023135-AJ-5	AMAZON.COM INC 2.500% 11/29/22		09/27/2016	MORGAN STANLEY FIXED INC		1,033,130	1,000,000	944,811	947,887	0	5,077	0	5,077	0	952,964	0	80,166	80,166	20,903	11/29/2022
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2016	Redemption		24,502	24,502	24,502	24,502	0	0	0	0	0	24,502	0	0	0	428	01/15/2028
025816-AW-9	AMERICAN EXPRESS CO 5.500% 09/12/16		09/12/2016	Maturity		2,000,000	2,000,000	1,989,820	1,999,097	0	903	0	903	0	2,000,000	0	0	0	110,000	09/12/2016
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2016	Paydown		69,853	69,853	69,645	69,168	0	684	0	684	0	69,853	0	0	0	1,676	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2016	Paydown		87,543	87,543	87,538	87,511	0	31	0	31	0	87,543	0	0	0	1,805	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2016	Paydown		91,610	91,610	91,606	91,596	0	13	0	13	0	91,610	0	0	0	1,723	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
035287-AF-8	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	210,069	03/01/2023
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		10/29/2016	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,463	10/30/2045
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		12/10/2016	Paydown		696,146	696,146	696,146	696,146	0	0	0	0	0	696,146	0	0	0	1,000	11/10/2017
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Paydown		1,688,340	1,688,340	1,688,340	1,688,340	0	0	0	0	0	1,688,340	0	0	0	4,733	11/10/2016
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		05/10/2016	Redemption		960,220	960,220	960,220	960,220	0	0	0	0	0	960,220	0	0	0	3,626	11/10/2016
053015-AE-3	AUTOMATIC DATA PROCESSING INC 3.375% 09/15/25		09/19/2016	MORGAN STANLEY FIXED INC		5,410,700	5,000,000	4,994,550	4,994,686	0	340	0	340	0	4,995,026	0	415,674	415,674	172,031	09/15/2025
05525T-AC-5	BAMLL 2014-FRR9 B 4.691% 12/26/46		12/25/2016	Paydown		1,457,122	1,457,122	1,453,479	1,453,479	0	3,643	0	3,643	0	1,457,122	0	0	0	18,498	12/26/2046
05535D-AM-6	2.049% 03/25/37		12/01/2016	Paydown		41,808	41,808	35,094	37,427	0	4,382	0	4,382	0	41,808	0	0	0	1,615	03/25/2037
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2016	Paydown		278,856	278,856	285,827	283,372	0	(4,516)	0	(4,516)	0	278,856	0	0	0	5,248	03/10/2033
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2016	Paydown		140,923	140,923	133,040	137,888	0	3,035	0	3,035	0	140,923	0	0	0	4,733	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2016	Paydown		51,051	51,051	50,630	50,705	0	346	0	346	0	51,051	0	0	0	1,378	11/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2016	Paydown		194,923	247,559	228,474	235,070	0	(40,147)	0	(40,147)	0	194,923	0	0	0	7,729	03/25/2035
05949A-JT-8	BOAIS 2004-6 1A7 5.500% 07/25/34		06/01/2016	Paydown		477,364	477,364	387,262	410,187	0	67,177	0	67,177	0	477,364	0	0	0	12,615	07/25/2034
05949C-NH-5	BOAIS 2005-11 1A5 5.750% 12/25/35		12/01/2016	Paydown		79,087	85,573	83,605	83,605	0	(4,518)	0	(4,518)	0	79,087	0	0	0	2,894	12/25/2035
05950E-AE-8	BACM 2006-2 A4 5.933% 05/10/45		03/01/2016	Paydown		714,449	714,449	727,957	713,957	0	492	0	492	0	714,449	0	0	0	9,308	05/10/2045
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2016	Paydown		61,986	94,719	86,476	94,589	0	(32,603)	0	(32,603)	0	61,986	0	0	0	2,911	01/25/2037
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		12/01/2016	Paydown		483,003	483,003	538,133	494,212	0	(11,209)	0	(11,209)	0	483,003	0	0	0	23,369	01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4 5.910% 06/11/40		12/01/2016	Paydown		643,811	643,811	636,090	641,497	0	2,313	0	2,313	0	643,811	0	0	0	27,366	06/11/2040
079860-AA-0	BELLSOUTH CORP 4.821% 04/26/17		04/26/2016	Redemption		4,000,000	4,000,000	4,135,040	4,047,059	0	(47,059)	0	(47,059)	0	4,000,000	0	0	0	196,054	04/26/2017
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		12/15/2016	Paydown		1,886,048	1,886,048	1,877,586	1,878,020	0	8,028	0	8,028	0	1,886,048	0	0	0	27,046	12/15/2022
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		11/01/2016	Redemption		0	485,721	0	0	0	0	0	0	0	0	0	0	0	19,333	04/15/2028
10513K-AA-2	BBT 5.625% 09/15/16		09/15/2016	Maturity		2,200,000	2,200,000	2,279,354	2,270,752	0	(70,752)	0	(70,752)	0	2,200,000	0	0	0	123,750	09/15/2016
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2016	Redemption		557,561	557,561	557,561	557,561	0	0	0	0	0	557,561	0	0	0	19,096	06/01/2034
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	100.0000		700,000	700,000	717,857	705,037	0	(5,037)	0	(5,037)	0	700,000	0	0	0	24,063	02/15/2016
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/09/2016	Maturity		154,660	152,000	150,854	151,489	0	55	0	55	0	151,544	0	3,116	3,116	8,630	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP 6.500% 04/30/21		05/25/2016	Call		983,973	953,000	953,000	953,000	0	0	0	0	0	953,000	0	30,973	30,973	35,274	04/30/2021
12527E-AB-4	CFPRE 2011-C1 A2 3.759% 04/15/44		04/01/2016	Paydown		598,601	598,601	607,580	598,213	0	388	0	388	0	598,601	0	0	0	2,034	04/15/2044
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2016	Paydown		58,561	(91,402)	(44,188)	(30,819)	0	89,380	0	89,380	0	58,561	0	0	0	8,692	02/25/2037
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		12/02/2016	Paydown		14,224	14,224	14,215	14,352	0	(128)	0	(128)	0	14,224	0	0	0	780	07/20/2034
12592L-BK-7	COMM 2014-QR20 XA 1.350% 11/10/47		11/01/2016	Redemption		0	0	22,629	22,629	0	(662)	0	(662)	0	21,967	0	(21,967)	(21,967)	1,071	11/10/2047
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		12/01/2016	0.0000		73,806	73,806	74,071	73,840	0	(34)	0	(34)	0	73,806	0	0	0	1,547	07/10/2046
12629K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/01/2016	Paydown		91,612	91,612	50,910	50,897	0	40,715	0	40,715	0	91,612	0	0	0	1,589	11/25/2036
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.370% 01/27/19		12/01/2016	Paydown		8,695	8,695	8,591	8,660	0	35	0	35	0	8,695	0	0	0	13	01/27/2019
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2016	Paydown		444,596	444,596	443,589	443,550	0	1,046	0	1,046	0	444,596	0	0	0	8,008	08/25/2043
12649K-AL-1	CSMC 2015-W1N1 A7 3.000% 12/25/44		12/01/2016	Paydown		1,211,240	1,211,240	1,212,470	1,212,713	0	(1,474)	0	(1,474)	0	1,211,240	0	0	0	21,436	12/25/2044

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12649K-AU-1	CSMC 2015-WIN1 B1 3.880% 12/25/44		12/01/2016	Paydown		21,825	21,825	22,893	22,893	0	(1,068)	0	(1,068)	0	21,825	0	0	0	106	12/25/2044
12649N-AS-0	CSMC 2015-1 B1 3.949% 01/25/45		12/01/2016	Paydown		147,267	147,267	149,752	149,752	0	(2,485)	0	(2,485)	0	147,267	0	0	0	1,949	01/25/2045
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		12/13/2016	100.0000		145,360	145,360	145,360	145,360	0	0	0	0	0	145,360	0	0	0	3,353	01/10/2036
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2016	Paydown		205,006	190,894	178,190	205,006	0	26,557	0	26,557	0	205,006	0	0	0	7,529	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2016	Paydown		211,185	211,185	204,668	207,999	0	3,186	0	3,186	0	211,185	0	0	0	6,388	05/25/2035
12667G-YD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2016	Paydown		368,027	368,027	344,923	338,256	0	29,771	0	29,771	0	368,027	0	0	0	10,937	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2016	Paydown		535,422	535,422	495,265	512,053	0	23,368	0	23,368	0	535,422	0	0	0	15,306	11/25/2035
12668A-NH-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2016	Paydown		175,662	170,662	159,825	161,717	0	13,945	0	13,945	0	175,662	0	0	0	6,291	10/25/2035
12668G-AC-6	CWALT 2006-S9 A3 5.728% 11/25/35		12/01/2016	Paydown		234,834	234,834	179,531	30,827	0	30,827	0	30,827	0	234,834	0	0	0	7,628	11/25/2035
12668X-AD-7	CWALT 2006-S8 A4 5.650% 03/25/36		12/01/2016	Paydown		81,130	81,130	56,159	55,850	0	25,281	0	25,281	0	81,130	0	0	0	2,585	03/25/2036
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2016	Paydown		95,551	95,551	88,862	91,387	0	4,163	0	4,163	0	95,551	0	0	0	2,789	11/25/2035
12669A-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2016	Paydown		134,076	122,327	114,935	113,651	0	20,425	0	20,425	0	134,076	0	0	0	4,402	11/25/2035
12669R-AE-7	CWIL 2007-S1 A5 6.018% 11/25/36		12/01/2016	Paydown		277,041	277,041	171,352	85,756	0	191,285	0	191,285	0	277,041	0	0	0	10,003	11/25/2036
12670B-AE-9	CWIL 2007-S2 A5F 6.000% 05/25/37		12/01/2016	Paydown		274,175	274,175	204,407	168,939	0	105,236	0	105,236	0	274,175	0	0	0	8,999	05/25/2037
12695*-AA-3	CVS CAREMARK PP 3.416% 10/10/38		12/01/2016	Redemption		100.0000	100.0000	30,599	30,599	0	0	0	0	0	30,599	0	0	0	119	10/10/2038
13213P-AA-8	Cambrian VRDN 0.770% 02/01/31		12/01/2016	Redemption		262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	1,696	02/01/2031
147446-AR-9	CASE NEW HOLLAND INC 7.875% 12/01/17		12/05/2016	TENDER OFFER		848,007	792,000	863,610	816,811	0	(9,782)	0	(9,782)	0	807,029	0	40,977	40,977	53,715	12/01/2017
14912L-3U-3	CATERPILLAR FINANCE SERV 5.450% 04/15/18		09/26/2016	Taxable Exchange		1,161,433	1,000,000	997,510	999,320	0	209	0	209	0	999,529	0	161,903	161,903	51,624	04/15/2018
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		05/04/2016	RBC/DAIN		5,176,550	5,000,000	4,990,950	4,991,607	0	611	0	611	0	4,992,218	0	184,332	184,332	106,615	08/15/2020
15132E-LC-0	CMC 2005-1 A5 5.306% 02/18/35		12/01/2016	Paydown		362,381	362,381	362,157	358,262	0	4,119	0	4,119	0	362,381	0	0	0	10,489	02/18/2035
15189T-AQ-0	CENTERPOINT ENERGY 6.500% 05/01/18		12/21/2016	Call 100.0000		750,000	750,000	741,195	747,400	0	1,036	0	1,036	0	748,436	0	1,564	1,564	107,072	05/01/2018
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		05/11/2016	MARKETS		1,228,610	1,500,000	1,502,500	1,501,725	0	(194)	0	(194)	0	1,501,531	0	(272,921)	(272,921)	71,250	08/01/2019
15724*-AM-5	CF INDUSTRIES PP 4.490% 10/01/22		11/28/2016	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,712,869	10/01/2022
15724*-AP-8	CF INDUSTRIES PP 5.030% 10/01/27		11/28/2016	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,347,869	10/01/2027
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	187,973	10/23/2035
172967-HG-9	CITIGROUP 1.300% 11/15/16		11/15/2016	Maturity		1,700,000	1,700,000	1,700,561	1,700,441	0	(441)	0	(441)	0	1,700,000	0	0	0	22,100	11/15/2016
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2016	Paydown		24	483,856	219,171	219,226	0	(219,202)	0	(219,202)	0	24	0	0	0	6,571	11/25/2036
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		12/01/2016	Paydown		1,447,192	1,447,192	1,452,393	1,452,355	0	(5,162)	0	(5,162)	0	1,447,192	0	0	0	28,628	06/25/2044
18911M-AD-3	CLOUD PEAK ENRGY 8.500% 12/15/19		08/31/2016	JEFFERIES & CO		445,264	711,000	707,594	709,295	0	255	0	255	0	709,550	0	(264,286)	(264,286)	43,815	12/15/2019
198280-AA-7	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/13/2016	Tax Free Exchange		4,999,191	5,000,000	4,998,800	4,999,050	0	141	0	141	0	4,999,191	0	0	0	55,125	06/01/2018
200339-CG-2	COMERICA INC 5.750% 11/21/16		11/21/2016	Maturity		1,800,000	1,800,000	1,882,080	1,874,218	0	(74,218)	0	(74,218)	0	1,800,000	0	0	0	103,500	11/21/2016
20046F-AN-0	COMM 2001-J2A C 6.586% 07/16/34		05/01/2016	Paydown		1,236,754	1,236,754	1,305,935	1,244,354	0	(7,600)	0	(7,600)	0	1,236,754	0	0	0	33,249	07/16/2034
20047E-AE-2	COMM 2006-C8 A4 5.306% 12/10/46		09/01/2016	Paydown		5,546,252	5,546,252	5,277,822	5,511,504	0	34,748	0	34,748	0	5,546,252	0	0	0	186,115	12/10/2046
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		2,230,788	2,247,000	2,229,097	2,230,276	0	512	0	512	0	2,230,788	0	0	0	96,668	03/15/2023
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		01/01/2016	Various		226	226	226	218	0	226	0	218	0	226	0	0	0	(5)	09/30/2024
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		12/01/2016	Paydown		136	161	159	(4)	0	140	0	140	0	136	0	0	0	6	09/30/2024
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		10/01/2016	Redemption		0	28	27	1	0	(1)	0	(1)	0	1	0	(1)	(1)	2	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		11/01/2016	Paydown		43,260	43,260	41,630	42,200	0	1,060	0	1,060	0	43,260	0	0	0	984	06/25/2033
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		05/16/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,768	01/15/2017
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		05/16/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	82,626	08/15/2017
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/19/2016	Redemption		100.0000	100.0000	63,704	63,704	0	0	0	0	0	63,704	0	0	0	1,337	05/15/2034
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2016	Paydown		43,490	43,490	22,489	22,489	0	21,001	0	21,001	0	43,490	0	0	0	2,785	08/15/2018
233046-AC-5	DNKN 2015-1A A21 3.262% 02/20/45		11/20/2016	Paydown		118,000	118,000	117,523	117,523	0	477	0	477	0	118,000	0	0	0	2,406	02/20/2045
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		12/01/2016	Paydown		604,029	604,029	610,061	605,617	0	(1,588)	0	(1,588)	0	604,029	0	0	0	40,890	07/01/2019
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2016	Paydown		679,682	679,682	686,450	682,938	0	(3,255)	0	(3,255)	0	679,682	0	0	0	12,372	01/10/2021
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		12/01/2016	Paydown		405,725	405,725	409,773	406,413	0	(688)	0	(688)	0	405,725	0	0	0	12,895	04/10/2021
23314F-AF-6	DCT INDUSTRIAL PP 4.020% 08/01/16		08/01/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,195	08/01/2016
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		05/04/2016	HONG KONG SHANGHAI BK		5,071,250	5,000,000	4,990,200	4,991,352	0	667	0	667	0	4,992,019	0	79,231	79,231	58,198	05/18/2020
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		11/22/2016	Paydown		2,776,745	2,776,745	2,776,745	2,776,745	0	0	0	0	0	2,776,745	0	0	0	5,265	07/24/2017

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		12/22/2016	Redemption		424,607	424,607	424,607	424,607	0	0	0	0	0	424,607	0	0	0	1,554	07/24/2017
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		07/01/2016	Paydown		83,046	83,046	78,699	82,550	0	496	0	496	0	83,046	0	0	0	1,260	06/25/2035
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2016	Paydown		52,178	63,073	57,469	58,343	0	(6,165)	0	(6,165)	0	52,178	0	0	0	1,550	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2016	Paydown		161,748	161,748	139,510	126,925	0	34,823	0	34,823	0	161,748	0	0	0	5,337	07/25/2036
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		1,653,525	1,500,000	1,493,385	1,496,154	0	145	0	145	0	1,496,299	0	157,226	157,226	41,667	03/01/2021
256677-AD-7	DOLLAR GENERAL CORP 4.150% 11/01/25		11/29/2016	Various		5,166,100	5,000,000	4,992,200	4,992,334	0	645	0	645	0	4,992,979	0	173,121	173,121	231,420	11/01/2025
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		10/25/2016	Paydown		25,000	25,000	25,552	25,552	0	(552)	0	(552)	0	25,000	0	0	0	419	10/25/2045
26441Y-AM-9	DUKE REALTY CORP 5.950% 02/15/17		07/23/2016	Call	100.0000	12,000,000	12,000,000	11,673,730	11,949,985	0	24,575	0	24,575	0	11,974,560	0	25,440	25,440	1,027,378	02/15/2017
26884A-AE-3	ERP OPERATING 7.125% 10/15/17		02/01/2016	TENDER OFFER		1,098,810	1,000,000	1,083,000	1,018,697	0	(828)	0	(828)	0	1,017,869	0	80,941	80,941	20,979	10/15/2017
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2016	Redemption		180,829	180,829	180,829	180,829	0	0	0	0	0	180,829	0	0	0	6,556	01/19/2031
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call	102.4000	4,608,000	4,500,000	4,479,435	4,483,507	0	222	0	222	0	4,483,730	0	124,270	124,270	196,875	04/01/2034
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2016	Paydown		291,659	291,659	260,671	263,319	0	28,341	0	28,341	0	291,659	0	0	0	3,976	03/25/2043
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		12/01/2016	Call	100.0000	8,435,981	8,435,981	8,435,981	8,435,981	0	0	0	0	0	8,435,981	0	0	0	1,669,134	07/10/2018
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2016	Redemption		251,714	251,714	251,714	251,714	0	0	0	0	0	251,714	0	0	0	10,756	07/10/2018
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		12/01/2016	Paydown		291,489	312,058	271,798	271,051	0	20,438	0	20,438	0	291,489	0	0	0	9,025	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2016	Paydown		133,157	145,671	129,564	127,389	0	5,769	0	5,769	0	133,157	0	0	0	4,073	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		12/01/2016	Paydown		165,500	172,446	132,938	151,016	0	14,484	0	14,484	0	165,500	0	0	0	5,174	09/25/2035
35906A-AR-9	FRONTIER COMMUNICATIONS 8.875% 09/15/20		06/03/2016	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	183,417	09/15/2020
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		12/01/2016	Paydown		325,501	325,501	362,425	337,179	0	(11,678)	0	(11,678)	0	325,501	0	0	0	12,868	05/12/2035
36164N-FF-7	GE CAPITAL INTL 2.342% 11/15/20		07/08/2016	Tax Free Exchange		3,240,775	3,232,000	3,242,084	3,241,732	0	(957)	0	(957)	0	3,240,775	0	0	0	52,985	11/15/2020
36164N-FH-3	15NOV35 4.418% 11/15/35		07/08/2016	Tax Free Exchange		2,026,136	1,975,000	2,027,365	2,027,042	0	(906)	0	(906)	0	2,026,136	0	0	0	61,079	11/15/2035
361849-CB-6	GMACC 1997-C1 X 1.514% 07/15/27		12/01/2016	Paydown		0	0	7,734	7,524	0	(7,524)	0	(7,524)	0	0	0	0	0	1,969	07/15/2027
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/01/2016	Paydown		66,750	250,794	84,879	67,811	0	126	1,187	(1,061)	0	66,750	0	0	0	5,721	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2016	Paydown		149,126	149,126	142,066	143,767	0	5,359	0	5,359	0	149,126	0	0	0	5,548	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2016	Paydown		196,286	196,286	160,464	181,434	0	14,852	0	14,852	0	196,286	0	0	0	6,676	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1 1.111% 01/25/45		12/25/2016	Paydown		181,757	181,757	159,492	170,773	0	10,984	0	10,984	0	181,757	0	0	0	684	01/25/2045
36248F-AC-6	GSMS 2011-GC3 A2 3.645% 03/10/44		01/01/2016	Paydown		197,934	197,934	199,909	197,934	0	0	0	0	0	197,934	0	0	0	601	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2016	Paydown		154,008	154,008	158,625	156,050	0	(2,042)	0	(2,042)	0	154,008	0	0	0	3,102	08/10/2043
36873B-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2016	Redemption		125,571	125,571	125,571	125,571	0	0	0	0	0	125,571	0	0	0	4,015	01/15/2026
37045V-AL-4	GENERAL MOTORS CO 6.750% 04/01/46		02/18/2016	STIFEL NICHOLAS		1,024,530	1,000,000	999,090	999,090	0	0	0	0	0	999,090	0	25,440	25,440	0	04/01/2046
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		10/11/2016	BARCLAYS		2,080,000	2,000,000	1,972,580	1,973,970	0	2,544	0	2,544	0	1,976,514	0	103,486	103,486	165,375	08/01/2022
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		06/13/2016	Call	104.8750	1,271,085	1,212,000	1,212,379	1,212,220	0	(29)	0	(29)	0	1,212,192	0	58,893	58,893	61,711	03/01/2021
38259P-AB-8	GOOGLE INC 3.625% 05/19/21		04/27/2016	Taxable Exchange		9,804,507	8,900,000	8,831,392	8,859,865	0	2,183	0	2,183	0	8,862,048	0	942,459	942,459	141,597	05/19/2021
42217K-AN-6	HEALTH CARE REIT 6.200% 06/01/16		06/01/2016	Maturity		1,000,000	1,000,000	1,032,660	1,001,875	0	(1,875)	0	(1,875)	0	1,000,000	0	0	0	31,000	06/01/2016
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		600,000	600,000	611,280	603,204	0	(3,204)	0	(3,204)	0	600,000	0	0	0	10,875	03/15/2016
423074-AT-0	KRAFT HEINZ 5.000% 07/15/35		08/19/2016	Tax Free Exchange		4,954,169	5,000,000	4,952,450	4,953,248	0	921	0	921	0	4,954,169	0	0	0	282,639	07/15/2035
423074-AV-5	KRAFT HEINZ 5.200% 07/15/45		08/19/2016	Tax Free Exchange		10,523,897	10,000,000	10,529,100	10,529,049	0	(5,152)	0	(5,152)	0	10,523,897	0	0	0	587,889	07/15/2045
423074-AX-1	KRAFT HEINZ 3.950% 07/15/25		08/19/2016	Tax Free Exchange		4,025,198	4,030,000	4,024,640	4,024,910	0	288	0	288	0	4,025,198	0	0	0	179,967	07/15/2025
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2016	Paydown		302,005	302,005	48,985	11,515	0	290,489	0	290,489	0	302,005	0	0	0	3,822	05/25/2036
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		09/22/2016	GOLDMAN SACHS		2,080,993	1,879,000	1,911,948	1,903,868	0	(2,415)	0	(2,415)	0	1,901,453	0				

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
46619R-AA-4	HENDR 2015-2A A		12/15/2016	Paydown		155,948	155,948	155,826	155,856	0	.91	0	.91	0	155,948	0	0	0	3,728	03/15/2058
46619X-AA-1	HENDR 2015-3A A		12/15/2016	Paydown		383,445	383,445	383,110	383,110	0	.335	0	.335	0	383,445	0	0	0	10,487	03/17/2070
46623E-JJ-4	JP MORGAN CHASE & CO		02/26/2016	Maturity		6,400,000	6,400,000	6,417,555	6,402,915	0	(2,915)	0	(2,915)	0	6,400,000	0	0	0	36,000	02/26/2016
46628S-AJ-2	JPMAC 2006-WF1 A6		12/01/2016	Paydown		243,248	243,248	148,344	145,208	0	99,047	1,007	98,040	0	243,248	0	0	0	5,150	07/25/2036
46634N-AD-8	JPMCC 2010-C1 A2		12/01/2016	Paydown		517,733	517,733	522,904	518,081	0	(348)	0	(348)	0	517,733	0	0	0	30,632	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2		12/01/2016	Paydown		281,143	281,143	283,953	281,707	0	(564)	0	(564)	0	281,143	0	0	0	8,916	11/15/2043
46636D-AC-0	JPMC 2011-C4 A2		04/01/2016	Paydown		1,222,509	1,222,509	1,234,730	1,221,811	0	.698	0	.698	0	1,222,509	0	0	0	12,183	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB		12/01/2016	Paydown		90,426	90,426	91,330	90,749	0	(323)	0	(323)	0	90,426	0	0	0	2,510	08/15/2046
46646R-AL-7	JPMDB 2016-C4XA		12/01/2016	Paydown		0	0	1,903	1,903	0	(1,903)	0	(1,903)	0	0	0	0	0	.21	12/15/2049
47759Y-AA-7	JMC STEEL GROUP		06/06/2016	GOLDMAN SACHS		273,695	268,000	276,828	270,717	0	(953)	0	(953)	0	269,764	0	3,931	3,931	16,091	03/15/2018
478366-AN-7	JOHNSON CONTROLS		12/28/2016	Taxable Exchange		1,118,380	1,000,000	966,810	972,100	0	722	0	722	0	972,823	0	145,557	145,557	87,167	01/15/2036
48249Y-AA-3	KSBA 2016-1 A		12/25/2016	Paydown		0	0	74,001	74,001	0	(74,001)	0	(74,001)	0	0	0	0	0	5,795	03/25/2042
48526D-BH-5	KANSAS GAS & EL CO		02/16/2016	Call 100.0000		1,519,199	1,519,199	1,433,707	1,489,372	0	1,352	0	1,352	0	1,490,724	0	28,475	28,475	32,648	03/29/2021
50075N-BB-9	KRAFT FOODS INC		02/09/2016	Maturity		500,000	500,000	498,290	499,966	0	.34	0	.34	0	500,000	0	0	0	10,313	02/09/2016
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I		11/01/2016	Various		7,394,570	7,000,000	7,128,768	7,116,102	0	(13,851)	0	(13,851)	0	7,102,250	0	292,320	292,320	222,736	06/06/2022
52177F-AA-2	LRF 2016-1 A1		12/15/2016	Paydown		2,804,299	2,804,299	2,804,299	2,804,299	0	0	0	0	0	2,804,299	0	0	0	10,032	06/19/2017
52177F-AA-2	LRF 2016-1 A1		06/17/2016	Redemption		425,496	425,496	425,496	425,496	0	0	0	0	0	425,496	0	0	0	236	06/19/2017
52520Q-AG-9	RAST 2006-7 1A7		12/01/2016	Paydown		369,310	406,969	346,691	349,987	0	19,323	0	19,323	0	369,310	0	0	0	13,281	11/25/2036
52521H-AD-5	LMT 2006-9 1A4		12/01/2016	Paydown		67,476	78,281	64,167	66,056	0	1,420	0	1,420	0	67,476	0	0	0	2,692	01/25/2037
52522H-AN-2	LXS 2006-8 3A5		12/01/2016	Paydown		197,633	215,988	203,435	203,434	0	(5,800)	0	(5,800)	0	197,633	0	0	0	6,275	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5		11/01/2016	Paydown		10	72,409	56,892	61,621	0	(61,611)	0	(61,611)	0	10	0	0	0	2,270	11/25/2036
52524M-AV-1	LXS 2007-9 WF3		12/01/2016	Paydown		4	96,076	68,300	73,840	0	(71,063)	2,772	(73,835)	0	4	0	0	0	2,548	05/25/2037
52524P-AL-6	LXS 2007-6 3A5		12/01/2016	Paydown		393,318	472,080	370,065	396,804	0	(3,486)	0	(3,486)	0	393,318	0	0	0	13,974	05/25/2037
55342U-AC-8	MPT OPER PARTNERS		08/12/2016	Call 103.4380		266,870	258,000	259,231	258,627	0	(106)	0	(106)	0	258,522	0	8,348	8,348	13,845	05/01/2021
554694-AA-7	MACKINAW POWER LLC		10/31/2016	Redemption		125,600	100.0000	125,600	125,600	0	0	0	0	0	125,600	0	0	0	7,436	10/31/2023
565849-AD-8	MARATHON OIL CORP		12/21/2016	SCOTIA		3,090,000	3,000,000	3,210,060	3,053,349	0	(29,614)	0	(29,614)	0	3,023,735	0	66,265	66,265	223,000	10/01/2017
576434-RW-6	MALT 2004-5 B1		01/01/2016	Paydown		17,768	17,768	16,355	16,548	0	1,220	0	1,220	0	17,768	0	0	0	.18	06/25/2034
58013M-EY-6	MCDONALD'S CORP		07/22/2016	Various		10,814,000	10,000,000	9,982,600	9,982,600	0	1,211	0	1,211	0	9,983,811	0	830,189	830,189	196,306	01/30/2026
582839-AH-9	MEAD JOHNSON NUTRITION CO		09/13/2016	BANK OF AMERICA SEC		4,322,680	4,000,000	4,031,220	4,031,096	0	(1,792)	0	(1,792)	0	4,029,305	0	293,375	293,375	143,458	11/15/2025
59217G-BM-0	MET LIFE GLOB		07/14/2016	Maturity		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	4,408	07/14/2016
59524E-AA-0	MID-ATLANTIC MILITARY CO		08/01/2016	Redemption		230,667	230,667	230,667	230,667	0	0	0	0	0	230,667	0	0	0	9,830	08/01/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP		06/30/27	Redemption		112,617	100.0000	112,617	112,617	0	0	0	0	0	112,617	0	0	0	4,502	06/30/2027
61237W-AA-4	MONTEFIORE MED		05/20/2016	Redemption		250,000	100.0000	254,688	253,435	0	(3,435)	0	(3,435)	0	250,000	0	0	0	4,870	05/20/2027
617458-AC-8	MSC 2011-C1 A2		02/01/2016	Paydown		308,954	308,954	312,044	308,546	0	408	0	408	0	308,954	0	0	0	1,375	09/15/2047
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		10/25/36	Paydown		105,366	105,366	71,361	65,158	0	40,208	0	40,208	0	105,366	0	0	0	1,011	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S		12/01/2016	Paydown		207,456	207,456	147,875	144,540	0	62,916	0	62,916	0	207,456	0	0	0	3,344	01/25/2047
61760R-BA-9	MSC 2011-C3 A3		12/01/2016	Paydown		94,178	94,178	95,117	94,576	0	(398)	0	(398)	0	94,178	0	0	0	2,988	08/15/2049
61767F-BB-6	MSC 2016-UB11 XA		12/01/2016	Paydown		0	0	35,927	35,927	0	(35,927)	0	(35,927)	0	0	0	0	0	1,290	08/15/2049
62680B-AA-7	MURRAY VRDN		12/01/2016	Redemption		3,360,000	100.0000	3,360,000	3,360,000	0	0	0	0	0	3,360,000	0	0	0	16,209	12/01/2040
628782-AH-7	NBTY INC		05/16/2016	Call 102.2500		1,170,763	1,145,000	1,213,490	1,156,558	0	(5,711)	0	(5,711)	0	1,150,848	0	19,915	19,915	64,406	10/01/2018
629377-BS-0	NRG ENERGY INC		11/03/2016	Call 103.9380		534,241	514,000	534,692	521,742	0	(2,563)	0	(2,563)	0	519,179	0	15,062	15,062	33,866	05/15/2021
62942K-AA-4	NRPMIT 2013-1 A1		12/01/2016	Paydown		265,584	265,584	258,944	259,087	0	6,496	0	6,496	0	265,584	0	0	0	5,294	07/25/2043
64110L-AK-2	NETFLIX INC		02/08/2016	Tax Free Exchange		1,059,780	1,039,000	1,059,780	1,058,734	0	1,046	0	1,046	0	1,059,780	0	0	0	19,160	02/15/2025
65364T-AA-7	NIAGARA MOHAWK POWER		01/01/2016	Redemption		566,000	100.0000	566,000	566,000	0	0	0	0	0	566,000	0	0	0	15,477	01/01/2018
655044-AL-9	NOBLE ENERGY INC.		01/21/2016	TENDER OFFER		9,180,900	9,090,000	9,237,713	9,227,061	0	(1,763)	0	(1,763)	0	9,225,298	0	(44,398)	(44,398)	74,172	06/01/2022
677415-CL-3	OHIO POWER COMPANY		06/01/2016	Maturity		700,000	700,000	733,089	714,464	0	(14,464)	0	(14,464)	0	700,000	0	0	0	21,000	06/01/2016
679574-AG-8	OLD DOMINION ELECTRIC		12/01/2016	Redemption		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2016	Redemption		41,668	41,668	39,635	40,120	0	1,548	0	1,548	0	41,668	0	0	0	2,365	12/01/2028
68268N-AB-9	ONEOK PARTNERS LP 6.150% 10/01/16		10/01/2016	Maturity		1,000,000	1,000,000	1,023,080	1,002,281	0	(2,281)	0	(2,281)	0	1,000,000	0	0	0	61,500	10/01/2016
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2016	Redemption		395,217	395,217	394,234	394,703	0	514	0	514	0	395,217	0	0	0	19,702	12/30/2020
713448-DD-7	PEPSICO INC 4.450% 04/14/46		12/27/2016	STIFEL NICHOLAS		5,242,600	5,000,000	4,986,750	4,986,794	0	212	0	212	0	4,987,006	0	255,594	255,594	269,472	04/14/2046
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		12/20/2016	Taxable Exchange		1,819,749	1,690,000	1,708,232	1,700,903	0	(2,884)	0	(2,884)	0	1,698,019	0	121,731	121,731	116,188	02/15/2023
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2016	Redemption		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		08/03/2016	TENDER OFFER		370,507	346,000	354,650	353,447	0	(942)	0	(942)	0	352,505	0	18,002	18,002	24,667	02/15/2022
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		05/06/2016	US BANCORP		3,019,230	3,000,000	2,992,020	2,992,020	0	44	0	44	0	2,992,064	0	27,166	27,166	5,750	04/18/2026
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		09/19/2016	UBS WARBURG		3,205,710	3,000,000	2,981,430	2,981,690	0	1,133	0	1,133	0	2,982,823	0	222,887	222,887	100,625	11/01/2025
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/06/2016	MORGAN STANLEY FIXED INC		5,182,350	5,000,000	4,982,000	4,982,936	0	558	0	558	0	4,983,494	0	198,856	198,856	81,938	05/20/2025
74836J-AD-5	QUESTAR MARKET RESOURCES 6.050% 09/01/16		09/01/2016	Maturity		2,000,000	2,000,000	1,708,760	1,965,745	0	34,255	0	34,255	0	2,000,000	0	0	0	121,000	09/01/2016
74922E-AF-6	RAL 2006-GS6 1A6 6.250% 06/25/36		12/01/2016	Paydown		57,354	81,306	68,021	70,295	0	(12,941)	0	(12,941)	0	57,354	0	0	0	2,675	06/25/2036
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		12/07/2016	Redemption		229	229	266	253	0	(24)	0	(24)	0	229	0	0	0	12	12/07/2022
74986#-AL-5	BREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	104,353	11/02/2017
756109-AJ-3	REALTY INCOME CORP 5.950% 09/15/16		09/15/2016	Maturity		4,000,000	4,000,000	3,965,800	3,996,604	0	3,396	0	3,396	0	4,000,000	0	0	0	238,000	09/15/2016
759509-AD-4	RELIANCE STEEL & ALUMINUM 6.200% 11/15/16		11/15/2016	Maturity		4,000,000	4,000,000	3,989,144	3,998,694	0	1,306	0	1,306	0	4,000,000	0	0	0	248,000	11/15/2016
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		11/01/2016	Paydown		19,277	19,277	10,500	10,297	0	8,981	0	8,981	0	19,277	0	0	0	671	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		11/01/2016	Paydown		25,071	25,071	13,867	13,595	0	11,476	0	11,476	0	25,071	0	0	0	867	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		12/01/2016	Paydown		167,415	167,415	119,986	119,974	0	47,442	0	47,442	0	167,415	0	0	0	6,329	05/25/2036
760985-PP-0	RAMP 2002-RS6 A16 4.922% 11/25/32		12/01/2016	Paydown		230,426	230,426	210,840	221,236	0	9,191	0	9,191	0	230,426	0	0	0	5,925	11/25/2032
76110#-SZ-0	RASC 2003-KS7 A15 5.409% 09/25/33		11/01/2016	Paydown		263,820	263,820	229,524	235,799	0	28,021	0	28,021	0	263,820	0	0	0	6,850	09/25/2033
761118-X0-6	RALI 2006-GS3 1A12 6.000% 03/25/36		12/01/2016	Paydown		66,571	80,949	66,706	69,243	0	(2,671)	0	(2,671)	0	66,571	0	0	0	2,692	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2016	Paydown		192,359	213,894	209,138	207,025	0	(14,666)	0	(14,666)	0	192,359	0	0	0	6,621	11/25/2035
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		4,150,000	4,150,000	4,211,360	4,173,498	0	(3,200)	0	(3,200)	0	4,170,298	0	(20,298)	(20,298)	699,671	03/01/2019
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		7,213,178	7,327,000	7,205,738	7,212,858	0	320	0	320	0	7,213,178	0	0	0	64,111	11/15/2023
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		07/15/2016	Call 100.0000		2,000,000	2,000,000	2,022,710	2,004,792	0	(1,959)	0	(1,959)	0	2,002,833	0	(2,833)	(2,833)	51,010	04/17/2017
78419C-AG-9	SGMS 2016-C5 XA 2.032% 10/10/48		12/01/2016	Paydown		0	0	47,173	47,173	0	(47,173)	0	(47,173)	0	0	0	0	0	2,018	10/10/2048
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		11/30/2016	Maturity		1,393,000	1,393,000	1,491,429	1,416,123	0	(23,123)	0	(23,123)	0	1,393,000	0	0	0	104,475	11/30/2016
785583-AK-1	SABINE PASS LNG LP 6.500% 11/01/20		11/30/2016	Call 103.2500		466,690	452,000	461,782	457,849	0	(1,781)	0	(1,781)	0	456,068	0	10,622	10,622	31,747	11/01/2020
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	23,171	03/01/2025
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		1,967,959	1,967,959	1,967,959	1,967,959	0	0	0	0	0	1,967,959	0	0	0	1,940	10/17/2016
811065-AG-6	SCRIPPS NETWORKS INTER 3.950% 06/15/25		12/01/2016	Various		5,093,890	5,000,000	4,990,500	4,991,024	0	676	0	676	0	4,991,700	0	102,190	102,190	176,324	06/15/2025
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		10/31/2016	Various		13,169,162	13,030,000	12,939,540	12,949,466	0	9,495	0	9,495	0	12,958,961	0	210,201	210,201	660,862	02/01/2022
816851-AN-9	SEMPRA ENERGY 6.500% 06/01/16		06/01/2016	Maturity		5,000,000	5,000,000	4,988,900	4,999,214	0	786	0	786	0	5,000,000	0	0	0	162,500	06/01/2016
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2016	Paydown		134,772	134,772	132,434	132,703	0	2,069	0	2,069	0	134,772	0	0	0	2,845	07/25/2043
81745H-AK-8	SEMT 2014-2 B1 4.105% 07/25/44		12/01/2016	Paydown		32,517	32,517	34,744	34,744	0	(2,227)	0	(2,227)	0	32,517	0	0	0	166	07/25/2044
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2016	Paydown		1,378,897	1,378,897	1,340,978	1,346,347	0	32,550	0	32,550	0	1,378,897	0	0	0	26,478	09/25/2043
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		12/01/2016	Paydown		605,052	605,052	603,540	603,550	0	1,502	0	1,502	0	605,052	0	0	0	9,768	01/25/2045
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		12/01/2016	Paydown		1,180,097	1,180,097	1,196,231	1,195,367	0	(15,270)	0	(15,270)	0	1,180,097	0	0	0	23,300	07/25/2045
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		12/01/2016	Paydown		111,280	111,280	113,592	113,592	0	(2,313)	0	(2,313)	0	111,280	0	0	0	505	11/25/2046
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2016	Paydown		739,128	739,128	756,509	756,047	0	(16,919)	0	(16,919)	0	739,128	0	0	0	15,611	07/25/2043
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		12/01/2016	Paydown		101,440	101,440	101,297	101,297	0	143	0	143	0	101,440	0	0	0	296	11/25/2046
826338-AA-3	SIERRA LAND CO 0.820% 03/01/48		03/01/2016	Redemption		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	333	03/01/2048
82652#-AA-6	Sierra Receivabl201622A ng Co SER 20162A CL A 2.330% 07/20/33		12/20/2016	Paydown		3,664,879	3,664,879	3,664,127	3,664,127	0	752	0	752	0	3,664,879	0	0	0	21,596	07/20/2033
826807-BV-8	SIMON PROPERTY GROUP INC 5.875% 03/01/17		12/01/2016	Call 100.0000		2,000,000	2,000,000	1,938,620	1,990,262	0	7,605	0	7,605	0	1,997,867	0	2,133	2,133	146,875	03/01/2017
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		09/06/2016	BANK of AMERICA SEC		1,120,380	1,000,000	1,002,639	1,002,639	0	(11)	0	(11)	0	1,002,628	0	117,752	117,752	43,021	03/15/2045
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		12/20/2016	Paydown		29,167	29,167	29,167	29,167	0	0	0	0	0	29,167	0	0	0	446	05/20/2046
857477-AH-6	STATE STREET CORP 2.875% 03/07/16		03/07/2016	Maturity		5,000,000	5,000,000	4,979,250	4,999,188	0	812	0	812	0	5,000,000	0	0	0	71,875	03/07/2016

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2016	Paydown		365,914	365,914	360,183	363,156	0	2,758	0	2,758	0	365,914	0	0	0	14,349	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2016	Paydown		356,341	364,576	333,701	327,587	0	28,823	69	28,754	0	356,341	0	0	0	8,316	10/25/2035
87612E-AN-6	TARGET CORP 5.875% 07/15/16		07/15/2016	Maturity		4,000,000	4,000,000	4,079,960	4,007,088	0	(7,088)	0	(7,088)	0	4,000,000	0	0	0	235,000	07/15/2016
	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24			Redemption																
88031Q-AA-8			12/30/2016	100.0000		388,031	388,031	388,031	388,031	0	0	0	0	0	388,031	0	0	0	14,840	03/30/2024
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2016	Paydown		484,838	484,838	555,707	547,066	0	(62,229)	0	(62,229)	0	484,838	0	0	0	15,150	07/15/2059
887315-BN-8	TIME WARNER 6.625% 05/15/29		12/14/2016	TENDER OFFER		767,270	624,000	799,026	784,870	0	(8,798)	0	(8,798)	0	776,072	0	(8,802)	(8,802)	44,670	05/15/2029
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2016	Paydown		2,420,900	2,420,900	2,421,698	2,421,449	0	(549)	0	(549)	0	2,420,900	0	0	0	41,752	03/25/2054
				Redemption																
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2016	100.0000		929,539	929,539	931,966	929,789	0	(250)	0	(250)	0	929,539	0	0	0	28,072	01/31/2018
907818-DX-3	UNION PACIFIC CORP 4.850% 06/15/44		10/04/2016	Taxable Exchange		6,361,150	5,000,000	5,220,250	5,214,078	0	(2,942)	0	(2,942)	0	5,211,136	0	1,150,014	1,150,014	268,097	06/15/2044
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		11/23/2016	Call	100.0000	228,000	228,000	229,993	228,535	0	(514)	0	(514)	0	228,021	0	(21)	(21)	33,710	04/15/2022
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/19/2016	Call	103.6880	158,643	153,000	157,052	154,986	0	(494)	0	(494)	0	154,492	0	4,150	4,150	8,491	05/15/2020
913017-BM-0	UNITED TECHNOLOGIES 5.375% 12/15/17		12/01/2016	Call	100.0000	1,000,000	1,000,000	1,030,900	1,008,197	0	(3,746)	0	(3,746)	0	1,004,451	0	(4,451)	(4,451)	95,375	12/15/2017
925524-BB-5	CBS 6.250% 04/30/16		04/30/2016	Maturity		430,000	430,000	415,225	429,212	0	788	0	788	0	430,000	0	0	0	13,438	04/30/2016
	VIRGINIA ELECTRIC & POWER 5.400% 01/15/16																			
927804-EZ-3			01/15/2016	Maturity		3,333,000	3,333,000	3,340,500	3,333,058	0	(58)	0	(58)	0	3,333,000	0	0	0	89,991	01/15/2016
				Redemption																
92783F-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2016	100.0000		27,183	27,183	27,183	27,183	0	0	0	0	0	27,183	0	0	0	536	06/30/2030
92890N-AA-7	WFRBS 2012-C10 1.699% 12/15/45		12/01/2016	Paydown		0	0	37,134	37,134	0	(37,134)	0	(37,134)	0	0	0	0	0	2,349	12/15/2045
	VORNADO DP LLC 2010-VNO A1 2.970%																			
92903P-AA-7	09/13/28		12/01/2016	Paydown		307,154	307,154	307,153	306,993	0	161	0	161	0	307,154	0	0	0	4,971	09/13/2028
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2016	Paydown		57,585	57,585	48,084	49,067	0	8,518	0	8,518	0	57,585	0	0	0	1,566	06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2016	Paydown		44,876	52,686	48,651	48,895	0	(4,019)	0	(4,019)	0	44,876	0	0	0	1,310	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2016	Paydown		112,951	112,951	58,927	58,294	0	54,657	0	54,657	0	112,951	0	0	0	1,635	07/25/2036
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		12/15/2016	Paydown		443,270	443,270	443,209	443,340	0	(71)	0	(71)	0	443,270	0	0	0	7,568	03/15/2029
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		12/15/2016	Paydown		2,331,771	2,331,771	2,331,579	2,331,433	0	337	0	337	0	2,331,771	0	0	0	33,444	06/16/2031
94983L-AY-3	WFMS 2006-2 2A5 5.500% 03/25/36		12/01/2016	Paydown		656,861	699,014	665,319	672,777	0	(15,916)	0	(15,916)	0	656,861	0	0	0	18,401	03/25/2036
95058X-AA-6	WEN 2015-1A A21 3.371% 06/15/45		12/15/2016	Paydown		56,440	56,440	54,817	54,817	0	1,623	0	1,623	0	56,440	0	0	0	1,189	06/15/2045
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		653,782	653,782	653,782	653,782	0	0	0	0	0	653,782	0	0	0	833	10/17/2016
	WILSHIRE MTG LOAN TR 97-2 M3 7.770%																			
971885-AP-3	05/25/28		11/01/2016	Paydown		20,822	20,822	21,167	21,011	0	(188)	0	(188)	0	20,822	0	0	0	360	05/25/2028
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		1,754,733	1,621,000	1,733,558	1,657,862	0	(4,662)	0	(4,662)	0	1,653,200	0	101,532	101,532	52,480	11/01/2017
				Redemption																
009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A	09/15/2016	100.0000		771,671	771,671	774,576	774,436	0	(2,765)	0	(2,765)	0	771,671	0	0	0	22,319	03/15/2027
136375-BM-3	CANADIAN NATL RAILWAYS 5.800% 06/01/16	A	06/01/2016	Maturity		3,000,000	3,000,000	2,765,580	2,983,589	0	16,411	0	16,411	0	3,000,000	0	0	0	87,000	06/01/2016
20825T-AA-5	CONOCOPHILIPS CANADA 5.625% 10/15/16	A	10/15/2016	Maturity		2,000,000	2,000,000	1,960,560	1,995,054	0	4,946	0	4,946	0	2,000,000	0	0	0	112,500	10/15/2016
	Export Development Canada 0.440% 02/10/16																			
30216B-FE-7		A	02/10/2016	Maturity		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	1,328	02/10/2016
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	12/12/2016	TENDER OFFER		1,006,190	956,000	973,500	965,768	0	(3,146)	0	(3,146)	0	962,622	0	43,568	43,568	108,732	10/01/2020
655422-AU-7	NORANDA INC 5.500% 06/15/17	A	12/27/2016	CITIGROUP GLOBAL MKTS		1,016,050	1,000,000	914,790	985,084	0	10,071	0	10,071	0	995,155	0	20,895	20,895	57,292	06/15/2017
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		406,020	402,000	402,000	402,000	0	0	0	0	0	402,000	0	4,020	4,020	9,633	12/15/2017
878742-AE-5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	08/26/2016	DEUTSCHE BANK		841,250	1,000,000	990,830	992,421	0	135	0	135	0	992,555	0	(151,305)	(151,305)	56,146	10/01/2035
878742-AS-4	TECK RESOURCES LIMITED 6.000% 08/15/40	A	10/21/2016	CITIGROUP GLOBAL MKTS		964,375	1,000,000	943,560	945,557	0	770	0	770	0	946,327	0	18,048	18,048	71,750	08/15/2040
895945-Df-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	07/27/2016	TENDER OFFER		2,519,217	2,519,217	1,607,869	1,607,869	0	19,894	0	19,894	0	1,627,763	0	891,454	891,454	109,809	04/28/2021
895945-Dg-9	TRICAN WELL SVCS PP 8.290% 04/2																			

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
67108E-AC-3	OZLMF 2013-3A A2A 3.132% 01/22/25	D	12/15/2016	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	333,503	01/22/2025	
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	D	09/07/2016	GOLDMAN SACHS		81,355	212,000	226,180	215,889	0	(2,947)	0	(2,947)	0	212,942	0	(131,587)	(131,587)	11,997	12/01/2017	
73328#-AD-0	PORSCHE FINANCIAL SERVICES PP 5.330% 03/09/19	D	10/11/2016	Call 100.0000		5,000,000	5,000,000	5,214,500	5,203,148	0	(47,153)	0	(47,153)	0	5,155,995	0	(155,995)	(155,995)	753,289	03/09/2019	
761655-AA-8	REXAM PLC PP 4.150% 12/18/22	D	07/07/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	353,159	12/18/2022	
767201-AC-0	RIO TINTO FIN USA LTD 6.500% 07/15/18	D	06/14/2016	TENDER OFFER CREDIT AGRICOLE		2,216,660	2,000,000	1,982,620	1,994,522	0	913	0	913	0	1,995,436	0	221,224	221,224	118,806	07/15/2018	
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	D	05/10/2016	SECURITIES MORGAN STANLEY FIXED INC		2,083,800	2,000,000	2,035,280	2,021,041	0	(1,480)	0	(1,480)	0	2,019,561	0	64,239	64,239	37,139	11/02/2020	
77578J-AB-4	ROLLS-ROYCE PLC 3.625% 10/14/25	D	09/26/2016	Maturity		1,586,160	1,500,000	1,498,500	1,498,527	0	95	0	95	0	1,498,622	0	87,538	87,538	52,109	10/14/2025	
80105N-AD-7	SANOFI-AVENTIS 2.625% 03/29/16	D	03/29/2016	Maturity		5,000,000	5,000,000	4,974,450	4,998,673	0	1,327	0	1,327	0	5,000,000	0	0	0	65,625	03/29/2016	
826200-AC-1	SIEMENS FINANCING 5.750% 10/17/16	D	10/17/2016	Maturity		1,000,000	1,000,000	1,006,580	1,000,680	0	(680)	0	(680)	0	1,000,000	0	0	0	57,500	10/17/2016	
853250-AA-6	STANDARD CHARTERED BANK 8.000% 05/30/31	D	03/18/2016	TENDER OFFER		6,292,350	5,000,000	4,897,760	4,920,147	0	600	0	600	0	4,920,747	0	1,371,603	1,371,603	125,556	05/30/2031	
881575-AA-2	TESCO PLC 5.500% 11/15/17	D	04/18/2016	BARCLAYS		2,887,500	2,750,000	2,725,485	2,743,915	0	949	0	949	0	2,744,865	0	142,635	142,635	65,542	11/15/2017	
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	D	08/24/2016	Call 100.0000		112,500	112,500	120,685	117,277	0	368	0	368	0	117,645	0	(5,145)	(5,145)	11,702	11/15/2021	
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	D	12/23/2016	Call 100.0000		1,411,200	1,411,200	1,555,183	1,487,887	0	7,386	0	7,386	0	1,495,273	0	(84,073)	(84,073)	188,321	01/15/2022	
91911T-AF-0	VALE OVERSEAS LIMITED 6.250% 01/11/16	D	01/11/2016	Maturity		500,000	500,000	499,850	499,999	0	1	0	1	0	500,000	0	0	0	15,625	01/11/2016	
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	C	03/18/2016	TENDER OFFER		902,222	888,889	888,889	888,889	0	0	0	0	0	888,889	0	13,333	13,333	8,696	12/17/2019	
L7272#-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	D	08/19/2016	TENDER OFFER		308,434	308,434	308,434	308,434	0	0	0	0	0	308,434	0	0	0	16,082	07/13/2018	
L7272#-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	D	02/29/2016	Call 100.0000		691,566	691,566	691,566	691,566	0	0	0	0	0	691,566	0	0	0	20,579	07/13/2018	
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	D	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	2,050,028	2,050,028	0	0	0	0	0	2,050,028	0	0	0	38,080	08/17/2018	
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	07/07/2016	TENDER OFFER		180,866	180,866	180,866	180,866	0	0	0	0	0	180,866	0	0	0	9,776	08/17/2018	
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	12/21/2016	Redemption 100.0000		1,354,128	1,354,128	1,354,128	1,354,128	0	0	0	0	0	1,354,128	0	0	0	92,690	08/17/2018	
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	D	12/01/2016	PRIVATE PLACEMENT		86,800	853,500	68,280	68,280	0	0	0	0	0	68,280	0	18,520	18,520	0	07/15/2017	
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	D	12/01/2016	PRIVATE PLACEMENT		13,199	129,782	10,383	10,383	0	0	0	0	0	10,383	0	2,816	2,816	0	07/15/2017	
201730-AC-2	CIAT 1999-C1 A3	D	01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,789	01/17/2032	
784030-AB-6	SBA TOWER TRUST	D	01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,502	04/17/2017	
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						459,553,851	454,166,841	450,917,182	451,173,368	0	500,797	110,553	390,244	0	451,563,623	0	7,990,223	7,990,223	21,181,086	XXX	
369626-3M-4	GEN ELEC CAP CORP 6.375% 11/15/67	D	02/03/2016	TENDER OFFER		1,078,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	78,750	78,750	13,813	11/15/2067	
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67	D	09/29/2016	JEFFERIES & CO		863,750	1,000,000	797,348	797,348	0	198	0	198	0	797,546	0	66,204	66,204	31,708	05/15/2067	
06738C-AG-4	BARCLAYS BK 6.860% 06/15/32	D	03/11/2016	TENDER OFFER		2,315,000	2,000,000	2,158,820	2,158,820	0	0	0	0	0	2,158,820	0	156,180	156,180	32,776	06/15/2032	
48999999. Subtotal - Bonds - Hybrid Securities						4,257,500	4,000,000	3,956,168	3,956,168	0	198	0	198	0	3,956,366	0	301,134	301,134	78,297	XXX	
83999997. Total - Bonds - Part 4						552,289,403	546,363,260	545,612,588	545,246,586	0	(1,506,270)	110,553	(1,616,823)	0	543,629,777	0	8,659,621	8,659,621	23,668,344	XXX	
83999998. Total - Bonds - Part 5						176,117,179	177,351,000	174,600,329		0	(75,384)	0	(75,384)	0	174,524,944	0	1,592,235	1,592,235	2,389,235	XXX	
83999999. Total - Bonds						728,406,582	723,714,260	720,212,917	545,246,586	0	(1,581,654)	110,553	(1,692,207)	0	718,154,721	0	10,251,856	10,251,856	26,057,579	XXX	
89999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
89999998. Total - Preferred Stocks - Part 5							XXX													XXX	
89999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00101J-10-6	ADT CORP/THE-W ISSUE		05/02/2016	TENDER OFFER		6,336,000		202,218	208,961		(6,743)	0	(6,743)	0	202,218	0	63,894	63,894	1,394		
001204-10-6	AGL RESOURCES INC		07/01/2016	TENDER OFFER		3,192,000		193,539	203,682		(10,143)	0	(10,143)	0	193,539	0	17,133	17,133	3,384		
009158-10-6	APD		10/06/2016	Spin Off		0,000		70,907	67,620		3,287	0	3,287	0	70,907	0	0	0	0		
009363-10-2	AIRGAS INC		05/23/2016	TENDER OFFER		2,689,000		253,750	371,942		(118,192)	0	(118,192)	0	253,750	0	130,777	130,777	1,613		
032654-10-5	ANALOG DEVICES		12/21/2016	BNY CONVERG-SOFT		26,026,000		1,499,540	1,439,758		(30,219)	0	(30,219)	0	1,409,540	0	512,340	512,340	43,724		
036752-10-3	ANTHEM INC		04/20/2016	BNY CONVERG-SOFT		10,859,000		1,500,586	1,514,179		(13,593)	0	(13,593)	0	1,500,586	0	63,682	63,682	7,058		
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/21/2016	BNY CONVERG-SOFT		35,591,000		2,691,441	3,015,270		(323,828)	0	(323,828)	0	2,691,441	0	956,226	956,226	75,453		
053611-10-9	AVERY DENNISON CORP		04/20/2016	BNY CONVERG-SOFT		3,352,000		245,797	190,179		(19,857)	0	(19,857)	0	190,179	0	55,618	55,618	1,240		
075887-10-9	BECTON DICKINSON		09/20/2016	BANK OF NEW YORK		7,364,000		1,012,681	1,134,719		(122,038)	0	(122,038)	0	1,012,681	0	288,023	288,023	14,581		
09247X-10-1	BLACKROCK INC		12/21/2016	BNY CONVERG-SOFT		14,635,000		5,788,459	4,983,510		(2,724,170)	0	(2,724,170)	0	2,259,340	0	3,529,119	3,529,119	134,057		
126408-10-3	CSX CORP		12/21/2016	BNY CONVERG-SOFT		42,669,000		1,560,819	1,107,261		36,883	0	36,883	0	1,144,144	0	416,676	416,676	30,722		
12686C-10-9	CABLEVISION SYSTEMS		03/14/2016	BNY CONVERG-SOFT		7,735,000		253,562	246,747		(59,459)	0	(59,459)	0	187,288	0	66,275	66,275	0		
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment		0,000		96	96		0	0									

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
263534-10-9	DU PONT EI DE NEMOURS & CO		12/21/2016	BNY CONVERG-SOFT	6,508,000	491,375		314,026	433,433	(119,407)	0	0	(119,407)	0	314,026	0	177,349	177,349	9,892	
413875-10-5	HARRIS CORP		12/21/2016	BNY CONVERG-SOFT	8,786,000	912,253		659,026	763,503	(104,478)	0	0	(104,478)	0	659,026	0	253,228	253,228	18,099	
428240-10-9	HP ENTERPRISE CO		04/20/2016	BNY CONVERG-SOFT	138,321,000	2,379,941		2,106,056	2,102,479	3,577	0	0	3,577	0	2,106,056	0	273,884	273,884	15,215	
437076-10-2	HOME DEPOT		12/21/2016	Various	44,139,000	6,033,611		5,027,256	5,837,383	(810,127)	0	0	(810,127)	0	5,027,256	0	1,006,355	1,006,355	93,557	
460335-20-1	INTL SPEEDWAY CORP-CL A		12/27/2016	Various	1,339,000	50,265		35,962	45,151	(9,190)	0	0	(9,190)	0	35,962	0	14,304	14,304	549	
46625H-10-0	JP MORGAN CHASE & CO		12/21/2016	BNY CONVERG-SOFT	40,888,000	3,539,883		2,510,495	2,699,835	(189,340)	0	0	(189,340)	0	2,510,495	0	1,029,389	1,029,389	75,234	
478366-10-7	JOHNSON CONTROLS		09/06/2016	Taxable Exchange	28,713,000	1,337,883		1,158,084	1,133,876	24,208	0	0	24,208	0	1,158,084	0	179,799	179,799	33,307	
481165-10-8	JOY GLOBAL INC		04/20/2016	BNY CONVERG-SOFT	5,359,000	110,775		63,290	67,577	(4,287)	0	0	(4,287)	0	63,290	0	47,485	47,485	107	
494368-10-3	KIMBERLY CLARK		04/20/2016	BNY CONVERG-SOFT	13,442,000	1,832,649		1,366,135	1,711,167	(345,031)	0	0	(345,031)	0	1,366,135	0	466,514	466,514	24,196	
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/20/2016	BANK OF NEW YORK	3,200,000	471,288		331,905	382,432	(50,527)	0	0	(50,527)	0	331,905	0	139,384	139,384	6,720	
565849-10-6	MARATHON OIL CORP		04/20/2016	BNY CONVERG-SOFT	38,289,000	529,747		648,367	482,059	166,308	0	0	166,308	0	648,367	0	(118,619)	(118,619)	1,914	
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Cash Adjustment	1,000	55		55	55	0	0	0	0	0	55	0	0	0	0	0
58933Y-10-5	MERCK & CO INC		12/22/2016	INSTINET	41,801,000	2,484,932		2,142,753	2,207,929	(65,176)	0	0	(65,176)	0	2,142,753	0	342,179	342,179	76,914	
620076-30-7	MOTOROLA INC		09/20/2016	BANK OF NEW YORK	11,815,000	890,784		756,559	808,737	(52,177)	0	0	(52,177)	0	756,559	0	134,225	134,225	19,377	
637071-10-1	NATIONAL OILWELL VARCO INC		10/25/2016	BNY CONVERG-SOFT	15,946,000	580,414		530,842	534,032	(3,189)	0	0	(3,189)	0	530,842	0	49,571	49,571	8,930	
64110D-10-4	NETAPP INC		09/20/2016	BANK OF NEW YORK	22,338,000	792,059		695,228	592,627	102,601	0	0	102,601	0	695,228	0	96,831	96,831	12,286	
651229-10-6	NEWELL BRANDS INC		09/20/2016	BANK OF NEW YORK	9,243,000	475,843		378,746	407,431	(28,686)	0	0	(28,686)	0	378,746	0	97,098	97,098	5,269	
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/25/2016	Spin Off	0,000	836		836	801	35	0	0	35	0	836	0	0	0	0	0
701094-10-4	PARKER HANNIFIN		09/20/2016	BANK OF NEW YORK	5,305,000	653,301		563,131	514,479	48,652	0	0	48,652	0	563,131	0	90,171	90,171	10,026	
703395-10-3	PATTERSON COS INC		09/20/2016	BANK OF NEW YORK	3,115,000	143,452		140,829	140,829	(519)	0	0	(519)	0	140,311	0	3,141	3,141	2,181	
713448-10-8	PEPSICO INC		12/20/2016	BNY CONVERG-SOFT	16,972,000	1,778,175		1,553,531	1,695,842	(142,311)	0	0	(142,311)	0	1,553,531	0	224,644	224,644	49,389	
790849-10-3	ST JUDE MEDICAL		09/20/2016	BANK OF NEW YORK	10,265,000	812,927		712,570	634,069	78,501	0	0	78,501	0	712,570	0	100,358	100,358	9,341	
80004C-10-1	SANDISK CORP		03/14/2016	INSTINET	16,654,000	1,270,331		890,942	1,265,537	(374,595)	0	0	(374,595)	0	890,942	0	379,389	379,389	0	
85590A-40-1	STARWOOD HOTELS RESORTS		05/13/2016	Spin Off	0,000	35,712		35,581	35,581	130	0	0	130	0	35,712	0	0	0	0	0
85590A-40-1	STARWOOD HOTELS RESORTS		09/23/2016	Taxable Exchange	6,901,000	522,765		444,142	442,520	1,622	0	0	1,622	0	444,142	0	78,623	78,623	5,176	
863667-10-1	STRYKER CORP		09/20/2016	BANK OF NEW YORK	10,395,000	1,193,902		998,864	966,111	32,753	0	0	32,753	0	998,864	0	195,038	195,038	11,850	
882508-10-4	TEXAS INSTRUMENTS		12/21/2016	Various	80,859,000	5,628,552		3,808,896	4,431,882	(622,986)	0	0	(622,986)	0	3,808,896	0	1,819,657	1,819,657	95,174	
88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	25,332,000	5,352,660		1,101,942	4,701,366	(3,599,424)	0	0	(3,599,424)	0	1,101,942	0	4,250,718	4,250,718	37,998	
913017-10-9	UNITED TECHNOLOGIES		12/21/2016	BNY CONVERG-SOFT	35,991,000	3,980,122		3,242,447	3,457,655	(215,208)	0	0	(215,208)	0	3,242,447	0	737,675	737,675	94,296	
91324P-10-2	UNITEDHEALTH GROUP INC		12/21/2016	BNY CONVERG-SOFT	35,678,000	5,160,218		4,033,883	4,197,160	(163,277)	0	0	(163,277)	0	4,033,883	0	1,126,335	1,126,335	44,644	
931142-10-3	WAL-MART		10/25/2016	BNY CONVERG-SOFT	41,498,000	2,892,460		2,650,751	2,543,827	106,924	0	0	106,924	0	2,650,751	0	241,708	241,708	82,581	
988498-10-1	YUM! BRANDS INC		11/01/2016	Spin Off	0,000	393,785		393,785	364,018	29,767	0	0	29,767	0	393,785	0	0	0	0	0
G1151C-10-1	ACCENTURE PLC-CL A	D	12/21/2016	BNY CONVERG-SOFT	46,267,000	5,434,187		4,287,072	4,834,902	(547,829)	0	0	(547,829)	0	4,287,072	0	1,147,115	1,147,115	78,795	
G3157S-10-6	ENSCO INTL LTD	C	05/16/2016	BNY CONVERG-SOFT	98,199,000	1,046,788		2,290,113	1,511,283	778,830	0	0	778,830	0	2,290,113	0	(1,243,324)	(1,243,324)	982	
H84989-10-4	TE CONNECTIVITY LTD	D	04/20/2016	BNY CONVERG-SOFT	31,965,000	1,956,423		1,858,346	2,065,259	(206,913)	0	0	(206,913)	0	1,858,346	0	98,077	98,077	10,548	
H8817H-10-0	TRANSOCEAN LTD	C	03/14/2016	INSTINET	78,451,000	880,617		1,150,154	971,223	178,930	0	0	178,930	0	1,150,154	0	(269,537)	(269,537)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						114,236,316	XXX	63,388,126	100,798,113	(37,409,988)	0	0	(37,409,988)	0	63,388,126	0	50,848,200	50,848,200	1,705,691	XXX
9799997. Total - Common Stocks - Part 4						114,236,316	XXX	63,388,126	100,798,113	(37,409,988)	0	0	(37,409,988)	0	63,388,126	0	50,848,200	50,848,200	1,705,691	XXX
9799998. Total - Common Stocks - Part 5						1,164,536	XXX	1,210,761		0	0	0	0	0	1,210,761	0	(46,224)	(46,224)	714	XXX
9799999. Total - Common Stocks						115,400,852	XXX	64,598,887	100,798,113	(37,409,988)	0	0	(37,409,988)	0	64,598,887	0	50,801,976	50,801,976	1,706,405	XXX
9899999. Total - Preferred and Common Stocks						115,400,852	XXX	64,598,887	100,798,113	(37,409,988)	0	0	(37,409,988)	0	64,598,887	0	50,801,976	50,801,976	1,706,405	XXX
9999999 - Totals						843,807,434	XXX	784,811,804	646,044,699	(37,409,988)	(1,581,654)	110,553	(39,102,195)	0	782,753,608	0	61,053,832	61,053,832	27,763,984	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	D	03/30/2016	DEUTSCHE BANK	09/13/2016	HONG KONG SHANGHAI BK	5,000,000	4,962,450	5,231,250	4,963,870	0	1,420	0	1,420	0	0	267,380	267,380	72,222	0
1099999	Subtotal - Bonds - All Other Governments						5,000,000	4,962,450	5,231,250	4,963,870	0	1,420	0	1,420	0	0	267,380	267,380	72,222	0
02R022-48-0	FGLMC TBA 2.500% 03/15/31		06/09/2016	CITIGROUP GLOBAL MKTS	08/08/2016	CITIGROUP GLOBAL MKTS	10,000,000	10,262,891	10,357,813	10,262,891	0	0	0	0	0	0	94,922	94,922	10,417	10,417
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		06/30/2016	J P MORGAN SEC FIXED INC	09/14/2016	J P MORGAN SEC FIXED INC	5,000,000	5,147,461	5,170,313	5,147,461	0	0	0	0	0	0	22,852	22,852	6,250	6,250
02R022-4A-5	FGLMC 15 Yr TBA 2.500% 10/01/36 CA PCR WST MGMT POLLUTION 0.900%		09/14/2016	J P MORGAN SEC FIXED INC	10/13/2016	J P MORGAN SEC FIXED INC	5,000,000	5,162,500	5,163,281	5,162,500	0	0	0	0	0	0	781	781	5,903	5,903
130536-PR-0	08/01/23		04/29/2016	MERRILL LYNCH-NY--FX INC	08/01/2016	MERRILL LYNCH-NY--FX INC	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0	11,561	0
92812U-06-8	VHDA 2016-A A 3.100% 06/25/41		05/25/2016	BANK OF AMERICA SEC	11/10/2016	BANK OF AMERICA SEC	4,715,321	4,715,321	4,715,321	4,715,321	0	0	0	0	0	0	0	0	54,816	3,248
92812U-06-8	VHDA 2016-A A 3.100% 06/25/41		05/25/2016	BANK OF AMERICA SEC	11/01/2016	BANK OF AMERICA SEC	284,679	284,679	284,679	284,679	0	0	0	0	0	0	0	0	1,617	196
3199999	Subtotal - Bonds - U.S. Special Revenues						31,000,000	31,572,852	31,691,407	31,572,852	0	0	0	0	0	0	118,555	118,555	90,564	26,014
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange	06/02/2016	Various	1,500,000	1,652,025	1,653,460	1,645,942	0	(6,083)	0	(6,083)	0	0	7,518	7,518	20,000	4,167
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/27/2016	Taxable Exchange	05/10/2016	Various	7,900,000	8,683,127	8,698,910	8,677,340	0	(5,787)	0	(5,787)	0	0	21,570	21,570	136,904	125,687
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	10/08/2016	Paydown	2,229,621	2,229,621	2,229,621	2,229,621	0	0	0	0	0	0	0	0	5,056	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	10/11/2016	Redemption 100.0000	2,270,379	2,270,379	2,270,379	2,270,379	0	0	0	0	0	0	0	0	4,744	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		10/08/2016	Interest Capitalization	10/11/2016	Redemption 100.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
035242-AP-1	02/01/26		01/13/2016	BARCLAYS	09/23/2016	MORGAN STANLEY FIXED INC	5,000,000	4,991,650	5,354,000	4,992,149	0	499	0	499	0	0	361,851	361,851	123,188	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	12/10/2016	Paydown	3,913,522	3,913,522	3,913,522	3,913,522	0	0	0	0	0	0	0	0	14,139	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	05/11/2016	Redemption 100.0000	386,478	386,478	386,478	386,478	0	0	0	0	0	0	0	0	133	0
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	Interest Capitalization	06/10/2016	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
060505-CL-6	BANK OF AMERICA CORP 5.750% 08/15/16		06/06/2016	BROWNSTONE INV GROUP,LLC	08/15/2016	Maturity	500,000	504,170	500,000	500,000	0	(4,170)	0	(4,170)	0	0	0	0	14,375	9,104
060505-CS-1	BANK OF AMERICA CORP 5.625% 10/14/16		09/16/2016	BROWNSTONE INV GROUP,LLC	10/14/2016	Maturity	2,500,000	2,507,425	2,500,000	2,500,000	0	(7,425)	0	(7,425)	0	0	0	0	70,313	61,328
06051G-EA-3	BANK OF AMERICA CORP 6.500% 08/01/16		06/01/2016	BROWNSTONE INV GROUP,LLC	08/01/2016	Maturity	1,315,000	1,326,151	1,315,000	1,315,000	0	(11,151)	0	(11,151)	0	0	0	0	42,738	29,679
14040H-AX-3	CAPITAL ONE FINANCIAL CORP 3.150% 07/15/16		05/12/2016	ROBERT W. BAIRD	07/15/2016	Maturity	2,000,000	2,007,660	2,000,000	2,000,000	0	(7,660)	0	(7,660)	0	0	0	0	31,500	20,650
161175-AU-8	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange	12/19/2016	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	159,600	28,373
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		05/13/2016	Tax Free Exchange	06/17/2016	BARCLAYS	5,000,000	4,999,191	5,009,300	4,999,264	0	74	0	74	0	0	10,036	10,036	68,396	55,125
22822R-AQ-3	CROWN CASTLE 5.495% 01/15/17		02/02/2016	MORGAN STANLEY FIXED INC	05/16/2016	Call 100.0000	1,200,000	1,215,600	1,200,000	1,200,000	0	(15,600)	0	(15,600)	0	0	0	0	31,566	3,663
23317H-AD-4	FTN FINANCIAL SECURITIES DDR CORP 3.625% 02/01/25		04/05/2016	WELLS FARGO	09/14/2016	FTN FINANCIAL SECURITIES	1,141,000	1,121,922	1,147,150	1,122,790	0	867	0	867	0	0	24,360	24,360	26,195	7,698
240019-BS-7	DAYTON POWER & LIGHT 1.875% 09/15/16		02/22/2016	BROWNSTONE INV GROUP,LLC	08/26/2016	Call 100.0000	1,450,000	1,452,407	1,450,000	1,450,229	0	(2,178)	0	(2,178)	0	0	(229)	(229)	26,840	12,083
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		06/02/2016	BROWNSTONE INV GROUP,LLC	08/01/2016	Maturity	6,517,000	6,519,770	6,517,000	6,517,000	0	(2,770)	0	(2,770)	0	0	0	0	60,464	24,489
277432-AM-2	EASTMAN CHEMICAL 2.400% 06/01/17		10/27/2016	MORGAN STANLEY FIXED INC	12/17/2016	Call 100.0000	5,000,000	5,034,750	5,000,000	5,027,171	0	(7,579)	0	(7,579)	0	0	(27,171)	(27,171)	99,223	50,000
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC	12/15/2016	Paydown	3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	0	0	0	10,253	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	11/20/2016	Paydown	2,037,799	2,037,799	2,037,799	2,037,799	0	0	0	0	0	0	0	0	6,811	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	06/20/2016	Redemption 100.0000	262,201	262,201	262,201	262,201	0	0	0	0	0	0	0	0	699	0
423074-AX-1	KRAFT HEINZ 3.950% 07/15/25		04/13/2016	STIFEL NICHOLAS	08/19/2016	Tax Free Exchange	30,000	32,239	32,166	32,166	0	(72)	0	(72)	0	0	0	0	704	306
446438-RE-5	HUNTINGTON NATIONAL BANK 1.350% 08/02/16		06/06/2016	BROWNSTONE INV GROUP,LLC	08/02/2016	Maturity	300,000	300,000	300,000	300,000	0	0	0	0	0	0	0	0	2,025	1,429
459200-JG-7	IBM 3.450% 02/19/26		02/16/2016	J P MORGAN SEC FIXED INC	09/19/2016	Various	8,500,000	8,471,525	9,072,615	8,472,434	0	909	0	909	0	0	600,181	600,181	110,735	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46625H-JA-9	JP MORGAN CHASE & CO 3.150% 07/05/16		02/01/2016	BROWNSTONE INV GROUP,LLC	07/05/2016	Maturity	1,000,000	1,009,450	1,000,000	1,000,000	0	(9,450)	0	(9,450)	0	0	0	0	15,750	2,538
50077L-AA-4	KRAFT HEINZ FOODS CO 4.375% 06/01/46		05/10/2016	WELLS FARGO	08/19/2016	Tax Free Exchange	4,000,000	3,987,360	3,987,423	3,987,423	0	63	0	63	0	0	0	0	41,319	0
501044-CP-4	KROGER CO 2.200% 01/15/17		09/19/2016	WELLS FARGO	11/02/2016	Call 100.0000	1,000,000	1,003,630	1,000,000	1,002,345	0	(1,285)	0	(1,285)	0	0	(2,345)	(2,345)	9,989	4,094
512807-AQ-1	LAM RESEARCH CORP 3.450% 06/15/23		06/17/2016	JEFFERIES & CO	10/13/2016	Call 101.0000	5,000,000	5,121,950	5,050,000	5,116,999	0	(4,951)	0	(4,951)	0	0	(66,999)	(66,999)	60,375	7,188
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		05/26/2016	US BANCORP	08/15/2016	Maturity	1,600,000	1,618,592	1,600,000	1,600,000	0	(18,592)	0	(18,592)	0	0	0	0	53,600	31,564
61746B-DH-6	MORGAN STANLEY 1.885% 02/25/16		01/13/2016	MORGAN STANLEY FIXED INC	02/25/2016	Maturity	2,000,000	2,001,940	2,000,000	2,000,000	0	(1,940)	0	(1,940)	0	0	0	0	8,399	5,021
63534P-AE-7	PNC BANK 5.250% 12/15/16		02/01/2016	BROWNSTONE INV GROUP,LLC	12/15/2016	Maturity	1,000,000	1,035,020	1,000,000	1,000,000	0	(35,020)	0	(35,020)	0	0	0	0	52,500	7,146
651229-AZ-9	NEWELL BRANDS INC 5.000% 11/15/23		06/21/2016	CITIGROUP GLOBAL MKTS	10/25/2016	Tax Free Exchange	6,000,000	6,296,490	6,279,833	6,279,833	0	(16,657)	0	(16,657)	0	0	0	0	133,333	31,667
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		05/20/2016	BROWNSTONE INV GROUP,LLC	06/01/2016	Maturity	2,495,000	2,497,869	2,495,000	2,495,000	0	(2,869)	0	(2,869)	0	0	0	0	74,850	71,523
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		03/28/2016	CITIGROUP GLOBAL MKTS	11/28/2016	BARCLAYS	5,000,000	4,995,350	4,997,850	4,995,644	0	294	0	294	0	0	2,206	2,206	117,500	0
761713-BQ-8	REYNOLDS AMERICAN INC 3.500% 08/04/16		06/27/2016	BROWNSTONE INV GROUP,LLC	08/04/2016	Maturity	4,250,000	4,263,320	4,250,000	4,250,000	0	(13,320)	0	(13,320)	0	0	0	0	74,375	56,238
828807-CW-5	SIMON PROPERTY GROUP INC 3.300%		01/15/26	UBS WARBURG	10/04/2016	US BANCORP	5,000,000	4,989,400	5,253,900	4,990,090	0	690	0	690	0	0	263,810	263,810	121,000	12,375
907818-EL-8	UNION PACIFIC CORP 3.799% 10/01/51		10/04/2016	Taxable Exchange	12/22/2016	Tax Free Exchange	5,000,000	5,282,200	5,280,798	5,280,798	0	(1,402)	0	(1,402)	0	0	0	0	42,739	73,424
92277G-AA-5	VENTAS REALTY LP/CAP CRP 1.550%		09/26/16	SUSQUEHANNA	05/31/2016	TENDER OFFER	3,500,000	3,502,730	3,511,725	3,501,577	0	(1,153)	0	(1,153)	0	0	10,148	10,148	37,071	24,413
714294-AB-1	PERRIGO CO PLC 1.300% 11/08/16	D	04/07/2016	BANK of AMERICA SEC	09/29/2016	Call 100.0000	3,163,000	3,155,788	3,163,000	3,161,636	0	5,848	0	5,848	0	0	1,364	1,364	40,357	17,590
865622-BA-1	SUMITOMO MITSUI BANKING 1.450%	D	03/21/2016	MORGAN STANLEY FIXED INC	07/19/2016	Maturity	3,600,000	3,606,876	3,600,000	3,600,000	0	(6,876)	0	(6,876)	0	0	0	0	26,100	8,990
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							122,661,000	124,387,577	125,419,130	124,212,830	0	(174,746)	0	(174,746)	0	0	1,206,300	1,206,300	1,975,858	787,552
85748D-AA-7	STATE STREET CAP TR IV 1.993%		06/15/37	Various	12/21/2016	Tax Free Exchange	18,690,000	13,677,450	13,775,392	13,775,392	0	97,942	0	97,942	0	0	0	0	250,591	43,590
48999999. Subtotal - Bonds - Hybrid Securities							18,690,000	13,677,450	13,775,392	13,775,392	0	97,942	0	97,942	0	0	0	0	250,591	43,590
83999998. Total - Bonds							177,351,000	174,600,329	176,117,179	174,524,944	0	(75,384)	0	(75,384)	0	0	1,592,235	1,592,235	2,389,235	857,156
89999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
13057Q-10-7	CALIFORNIA RESOURCES CRP		02/25/2016	Spin Off	07/01/2016	Tax Free Exchange	2,746,000	836	836	836	0	0	0	0	0	0	0	0	0	0
13057Q-10-7	CALIFORNIA RESOURCES CRP		02/25/2016	Spin Off	02/25/2016	Cash Adjustment	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	09/23/2016	BNV CONVERGEX-EXEC	274,000	834	3,178	834	0	0	0	0	0	0	2,344	2,344	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	07/04/2016	Cash Adjustment	1,000	2	15	2	0	0	0	0	0	0	14	14	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	07/04/2016	Various	2,471,000	0	0	0	0	0	0	0	0	0	0	0	0	0
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	Spin Off	09/23/2016	BNV CONVERGEX-EXEC	2,973,000	35,700	50,054	35,700	0	0	0	0	0	0	14,354	14,354	714	0
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	Spin Off	05/13/2016	Cash Adjustment	1,000	11	13	11	0	0	0	0	0	0	2	2	0	0
651502-10-5	JCI		09/06/2016	Taxable Exchange	09/20/2016	BANK OF NEW YORK	23,993,000	1,173,258	1,055,031	1,173,258	0	0	0	0	0	0	(118,227)	(118,227)	0	0
651502-10-5	JCI		09/06/2016	Taxable Exchange	09/06/2016	Cash Adjustment	2,000	120	112	120	0	0	0	0	0	0	(8)	(8)	0	0
881575-30-2	TESCO PLC RECEIPTS	D	09/23/2016	Various	09/23/2016	Various	1,000	0	55,297	0	0	0	0	0	0	0	55,297	55,297	0	0
90999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							1,210,761	1,164,536	1,210,761	1,210,761	0	0	0	0	0	0	(46,224)	(46,224)	714	0
97999998. Total - Common Stocks							1,210,761	1,164,536	1,210,761	1,210,761	0	0	0	0	0	0	(46,224)	(46,224)	714	0
98999999. Total - Preferred and Common Stocks							1,210,761	1,164,536	1,210,761	1,210,761	0	0	0	0	0	0	(46,224)	(46,224)	714	0
99999999 - Totals							175,811,090	177,281,715	175,735,705	175,735,705	0	(75,384)	0	(75,384)	0	0	1,546,011	1,546,011	2,389,949	857,156

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

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

2.Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				xxx	xxx

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
94975H-29-6 ...	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....		..12/26/2013 ..	Various	..XXX.....	30,000	0	0	0	0	0	30,000	0	0	0.010	0.010	...MON	0	0
262006-20-8 ...	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			..12/28/2016 ..	DREYFUS	..XXX.....	76,381,819	0	0	0	0	0	76,381,819	0	0	0.290	0.290	...MON	153	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							76,411,819	0	0	0	0	XXX	76,411,819	0	0	XXX	XXX	XXX	153	0
9199999 - Totals							76,411,819	0	0	0	0	XXX	76,411,819	0	0	XXX	XXX	XXX	153	0

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-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	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/17/2014	10/13/2017	202	166.96	1,533			1,693		1,693	8						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2014	11/13/2017	20,285	174.46	166,333			89,053		89,053	(15,030)						100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2014	12/12/2017	54,991	174.70	451,529			246,362		246,362	(38,603)						100/110
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2015	01/12/2018	77,940	175.75	643,806			329,687		329,687	(55,127)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2015	03/13/2018	136,831	179.55	1,154,696			440,596		440,596	(102,405)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2015	04/14/2018	193,999	182.46	1,663,659			492,757		492,757	(147,217)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2015	05/14/2018	212,085	178.57	1,779,984			822,889		822,889	(132,545)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/12/2015	06/14/2018	199,827	179.67	1,687,441			735,365		735,365	(121,787)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2015	07/13/2018	214,719	179.29	1,809,359			850,288		850,288	(119,699)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/14/2015	08/14/2018	220,316	179.37	1,857,346			901,091		901,091	(113,688)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2015	09/14/2018	193,108	173.24	1,572,338			1,286,098		1,286,098	(34,452)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2015	10/12/2018	232,689	174.25	1,905,662			1,479,900		1,479,900	(46,727)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2015	10/26/2018	91,940	173.94	751,624			604,044		604,044	(14,835)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2015	11/14/2018	129,822	172.49	1,052,471			947,701		947,701	(6,257)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2015	11/27/2018	99,641	172.69	808,729			724,390		724,390	(5,053)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2015	12/14/2018	101,945	171.17	820,150			821,680		821,680	7,136						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2015	02/14/2018	107,446	177.41	883,322			405,072		405,072	(78,857)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/24/2015	12/27/2018	92,729	171.23	746,266			751,105		751,105	8,093						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2016	01/11/2019	105,347	168.87		836,130		982,890		982,890	146,760						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/27/2016	01/25/2019	57,797	168.40		457,451		556,584		556,584	99,133						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/12/2016	02/14/2019	123,973	172.32		1,004,061		963,269		963,269	(40,792)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2016	02/27/2019	105,008	172.51		851,405		812,765		812,765	(38,640)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2016	03/14/2019	146,895	171.02		1,180,734		1,247,139		1,247,139	66,405						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/24/2016	03/27/2019	103,427	171.57		834,015		857,411		857,411	23,396						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2016	04/12/2019	165,900	172.20		1,342,696		1,337,155		1,337,155	(5,541)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2016	04/27/2017	1,105	171.92		5,282		4,454		4,454	(828)						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2016	04/27/2018	1,431	171.92		9,594		9,430		9,430	(164)						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2016	04/26/2019	100,919	171.92		815,450		832,582		832,582	17,132						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/12/2016	05/14/2018	9,417	172.45		63,336		60,459		60,459	(2,877)						100/101

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2016	05/12/2017	7,156	172.45		34,305		27,836		27,836	(6,470)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2016	05/14/2019	116,440	172.45		943,760		938,503		938,503	(5,257)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/27/2016	05/26/2017	6,781	171.51		32,331		30,989		30,989	(1,343)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/27/2016	05/25/2018	12,244	171.51		81,900		85,097		85,097	3,197						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/27/2016	05/24/2019	80,812	171.51		651,420		690,939		690,939	39,519						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2016	06/14/2017	13,143	173.40		63,356		48,366		48,366	(14,990)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2016	06/14/2018	10,138	173.40		68,562		62,148		62,148	(6,414)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2016	06/14/2019	103,593	173.40		844,261		802,845		802,845	(41,416)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2016	06/27/2017	6,896	173.28		33,221		26,758		26,758	(6,463)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2016	06/27/2018	8,010	173.28		54,132		50,144		50,144	(3,988)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2016	06/27/2019	88,925	173.28		724,223		698,954		698,954	(25,269)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2016	07/14/2017	11,843	175.29		57,713		36,596		36,596	(21,117)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2016	07/13/2018	13,880	175.29		94,887		75,784		75,784	(19,103)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2016	07/12/2019	132,249	175.29		1,089,554		936,326		936,326	(153,228)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2016	07/27/2017	6,441	174.96		31,331		21,643		21,643	(9,687)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2016	07/27/2018	7,825	174.96		53,391		44,444		44,444	(8,947)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2016	07/26/2019	102,046	174.96		839,138		741,876		741,876	(97,262)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2016	08/14/2017	7,652	174.86		37,196		27,011		27,011	(10,185)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2016	08/14/2018	9,693	174.86		66,105		56,222		56,222	(9,883)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2016	08/14/2019	132,111	174.86		1,085,747		972,340		972,340	(113,407)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2016	08/25/2017	10,754	173.98		52,014		43,662		43,662	(8,352)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2016	08/27/2018	12,668	173.98		85,956		79,302		79,302	(6,654)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2016	08/27/2019	119,244	173.98		975,062		927,715		927,715	(47,347)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2016	09/14/2017	10,856	172.44		52,042		53,520		53,520	1,478						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2016	09/14/2018	9,876	172.44		66,417		69,428		69,428	3,011						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2016	09/13/2019	133,797	172.44		1,084,384		1,137,277		1,137,277	52,893						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2016	09/27/2017	4,720	174.37		22,879		19,399		19,399	(3,481)						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2016	09/27/2018	3,986	174.37		27,105		24,871		24,871	(2,234)						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2016	09/27/2019	93,221	174.37		763,985		719,669		719,669	(44,316)						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2016	10/13/2017	7,403	171.69		35,334		41,012		41,012	5,678						100/98

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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 Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/14/2016	10/12/2018	9,092		171.69		60,879		68,463		68,463	7,584						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/14/2016	10/14/2019	104,060		171.69		839,702		929,253		929,253	89,551						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2016	10/27/2017	5,110		171.61		24,381		29,027		29,027	4,647						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2016	10/26/2018	7,826		171.61		52,377		59,790		59,790	7,413						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2016	10/25/2019	59,414		171.61		479,212		535,912		535,912	56,700						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2016	11/14/2017	8,384		170.57		39,754		53,236		53,236	13,482						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2016	11/14/2018	9,275		170.57		61,698		76,239		76,239	14,541						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2016	11/14/2019	72,475		170.57		581,014		691,408		691,408	110,394						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/25/2016	11/27/2017	7,385		172.24		35,362		40,987		40,987	5,625						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/25/2016	11/27/2018	5,992		172.24		40,248		44,817		44,817	4,569						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/25/2016	11/27/2019	58,105		172.24		470,376		513,067		513,067	42,691						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2016	12/14/2017	16,591		174.19		80,342		78,144		78,144	(2,198)						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2016	12/14/2018	10,029		174.19		68,133		66,895		66,895	(1,238)						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2016	12/13/2019	56,880		174.19		465,676		457,887		457,887	(7,789)						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/23/2016	12/27/2017	3,721		174.70		18,070		17,041		17,041	(1,029)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2016	12/27/2019	44,007		174.70		361,336		197,151		197,151	(164,185)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2016	12/27/2018	4,831		174.70		32,916		31,547		31,547	(1,369)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/14/2016	01/13/2017	6,548		1,921.84		883,467		2,073,519		2,073,519	1,190,052						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/14/2016	01/13/2017	2,208		1,921.84		179,521		423,703		423,703	244,181						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2016	01/27/2017	203		1,882.95		17,312		45,843		45,843	28,532						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2016	01/27/2017	1,037		1,882.95		138,592		368,783		368,783	230,191						100/93
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	02/12/2016	02/14/2017	2,651		1,864.78		250,116		681,165		681,165	431,049						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	02/12/2016	02/14/2017	8,521		1,864.78		1,310,925		3,175,036		3,175,036	1,864,111						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/24/2016	03/27/2017	307		2,035.94		22,250		37,256		37,256	15,006						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/24/2016	03/27/2017	1,245		2,035.94		152,293		267,101		267,101	114,808						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	02/26/2016	02/27/2017	1,563		1,948.05		206,451		353,545		353,545	147,094						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	02/26/2016	02/27/2017	570		1,948.05		45,732		106,627		106,627	60,895						100/91
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	03/14/2016	03/14/2017	1,971		2,019.64		146,501		257,308		257,308	110,807						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	03/14/2016	03/14/2017	5,920		2,019.64		753,228		1,338,237		1,338,237	585,009						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2016	04/14/2017	2,693		2,082.78		283,765		250,520		250,520	(33,245)						100/101

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4POUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	6,062	2,082.78		739,825		1,078,790		1,078,790	338,965						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2016	04/27/2017	1,318	2,095.15		164,280		226,138		226,138	61,859						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2016	05/12/2017	5,116	2,046.61		628,200		1,104,770		1,104,770	476,570						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/27/2016	05/26/2017	1,143	2,099.06		141,541		199,872		199,872	58,331						100/64
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2016	06/14/2017	3,232	2,075.32		449,369		640,847		640,847	191,478						100/109
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2016	06/27/2017	897	2,000.54		120,265		237,322		237,322	117,057						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4POUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	3,684	2,163.75		438,460		518,229		518,229	79,769						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	727	2,166.58		89,775		103,713		103,713	13,938						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4POUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	2,961	2,184.05		356,387		400,645		400,645	44,258						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2016	08/25/2017	572	2,169.04		72,474		84,622		84,622	12,147						100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/14/2017	2,110	2,125.77		280,313		384,912		384,912	104,600						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2016	09/27/2017	328	2,159.93		41,064		53,334		53,334	12,270						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2016	10/13/2017	3,651	2,132.98		478,122		675,824		675,824	197,702						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4POUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	1,345	2,133.04		203,770		254,058		254,058	50,288						100/92
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	11/14/2017	3,821	2,164.20		502,755		655,026		655,026	152,271						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2016	11/27/2017	1,421	2,213.35		187,502		203,579		203,579	16,078						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4POUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	4,841	2,253.28		648,967		598,160		598,160	(50,806)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	12/27/2017	1,496	2,268.88		196,910		176,228		176,228	(20,682)						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										19,756,248	31,293,473	0	49,950,161	XXX	49,950,161	5,709,874	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										19,756,248	31,293,473	0	49,950,161	XXX	49,950,161	5,709,874	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										19,756,248	31,293,473	0	49,950,161	XXX	49,950,161	5,709,874	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										19,756,248	31,293,473	0	49,950,161	XXX	49,950,161	5,709,874	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 European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2016	01/13/2017	962	1,974.69		(50,081)		(133,702)		(133,702)	(83,622)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2016	01/13/2017	4,156	1,974.69		(436,889)		(1,097,113)		(1,097,113)	(660,224)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2016	01/13/2017	439	1,984.30		(21,016)		(56,845)		(56,845)	(35,829)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2016	01/13/2017	1,946	1,984.30		(195,176)		(495,014)		(495,014)	(299,838)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2016	01/13/2017	18	1,989.10		(1,785)		(4,546)		(4,546)	(2,761)						100/98

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2016	01/13/2017	173		1,989.10		(7,902)		(21,532)		(21,532)	(13,630)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2016	01/13/2017	429		1,993.91		(41,035)		(104,991)		(104,991)	(63,956)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2016	01/13/2017	635		2,003.52		(25,376)		(69,974)		(69,974)	(44,598)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	485		1,944.15		(48,351)		(143,194)		(143,194)	(94,843)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	45		1,948.85		(4,343)		(12,952)		(12,952)	(8,610)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	125		1,948.85		(6,301)		(19,996)		(19,996)	(13,694)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	507		1,953.56		(48,177)		(144,735)		(144,735)	(96,558)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	26		1,953.56		(1,254)		(4,029)		(4,029)	(2,774)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2016	01/27/2017	52		1,962.98		(2,313)		(7,569)		(7,569)	(5,256)						100/93
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	1,068		1,916.06		(71,314)		(219,800)		(219,800)	(148,487)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	4,375		1,916.06		(547,402)		(1,409,053)		(1,409,053)	(861,651)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	2,432		1,920.72		(298,403)		(772,172)		(772,172)	(473,769)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	893		1,925.39		(107,559)		(279,433)		(279,433)	(171,874)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	1,142		1,925.39		(71,322)		(224,280)		(224,280)	(152,959)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	199		1,930.05		(12,016)		(38,261)		(38,261)	(26,245)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	447		1,930.05		(52,792)		(137,937)		(137,937)	(85,144)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	374		1,934.71		(43,346)		(113,740)		(113,740)	(70,395)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	193		1,934.71		(11,232)		(36,127)		(36,127)	(24,895)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/12/2016	02/14/2017	48		1,944.03		(2,619)		(8,582)		(8,582)	(5,963)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	55		2,102.11		(1,998)		(3,069)		(3,069)	(1,071)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	114		2,107.20		(3,944)		(5,856)		(5,856)	(1,912)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	139		2,112.29		(4,512)		(6,445)		(6,445)	(1,933)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	221		2,097.02		(19,440)		(35,449)		(35,449)	(16,009)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	651		2,102.11		(55,692)		(101,634)		(101,634)	(45,942)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/24/2016	03/27/2017	372		2,107.20		(30,851)		(56,509)		(56,509)	(25,659)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/26/2016	02/27/2017	888		2,006.49		(87,660)		(208,991)		(208,991)	(121,330)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/26/2016	02/27/2017	402		2,011.36		(18,738)		(49,874)		(49,874)	(31,137)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/26/2016	02/27/2017	676		2,016.23		(63,563)		(197,174)		(197,174)	(133,611)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/26/2016	02/27/2017	167		2,021.10		(7,139)		(19,112)		(19,112)	(11,972)						100/91
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/14/2016	03/14/2017	937		2,075.18		(41,624)		(70,554)		(70,554)	(28,930)						100/98

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	2,407		2,075.18		(229,973)		(420,832)		(420,832)	(190,860)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	2,332		2,080.23		(216,660)		(397,134)		(397,134)	(180,474)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	701		2,085.28		(28,037)		(45,839)		(45,839)	(17,802)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	368		2,085.28		(33,331)		(61,092)		(61,092)	(27,761)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	801		2,090.33		(70,545)		(129,335)		(129,335)	(58,790)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	136		2,090.33		(5,151)		(8,199)		(8,199)	(3,047)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	11		2,095.38		(933)		(1,710)		(1,710)	(777)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	194		2,095.38		(6,978)		(10,771)		(10,771)	(3,793)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/14/2016	3		2,105.47		(111)		(159)		(159)	(47)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	834		2,140.06		(62,149)		(32,381)		(32,381)	29,768						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	2,329		2,140.06		(208,593)		(303,945)		(303,945)	(95,352)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	1,773		2,145.26		(154,367)		(224,258)		(224,258)	(69,891)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	1,092		2,150.47		(76,406)		(32,754)		(32,754)	43,653						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	944		2,150.47		(79,820)		(115,624)		(115,624)	(35,805)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	276		2,155.68		(18,745)		(7,131)		(7,131)	11,614						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	1,015		2,155.68		(83,120)		(120,386)		(120,386)	(37,267)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2016	491		2,160.88		(32,327)		(10,757)		(10,757)	21,570						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2016	335		2,152.77		(33,578)		(41,991)		(41,991)	(8,413)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2016	311		2,158.00		(27,384)		(37,837)		(37,837)	(10,453)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2016	476		2,163.24		(43,114)		(56,071)		(56,071)	(12,958)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2016	196		2,168.48		(16,195)		(22,286)		(22,286)	(6,091)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2016	2,373		2,102.89		(214,635)		(399,693)		(399,693)	(185,058)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2016	2,149		2,108.01		(189,157)		(353,186)		(353,186)	(164,029)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2016	412		2,113.12		(35,153)		(65,994)		(65,994)	(30,841)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2016	182		2,118.24		(15,066)		(28,381)		(28,381)	(13,315)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/27/2016	529		2,156.78		(47,619)		(68,828)		(68,828)	(21,209)						100/64
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/27/2016	416		2,162.03		(36,446)		(52,612)		(52,612)	(16,166)						100/64
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/27/2016	102		2,167.28		(8,686)		(12,558)		(12,558)	(3,872)						100/64
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/27/2016	95		2,172.53		(7,840)		(11,327)		(11,327)	(3,487)						100/64
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2016	2,042		2,132.39		(215,714)		(312,198)		(312,198)	(96,484)						100/109

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2016	06/14/2017	1,161	2,137.58	(119,777)			(173,031)		(173,031)	(53,254)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2016	06/14/2017	18	2,142.77	(1,839)			(2,658)		(2,658)	(819)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2016	06/14/2017	10	2,147.96	(989)			(1,430)		(1,430)	(441)						100/109
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2016	06/27/2017	325	2,050.55	(33,995)			(72,147)		(72,147)	(38,152)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2016	06/27/2017	254	2,055.55	(26,010)			(55,451)		(55,451)	(29,441)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2016	06/27/2017	318	2,060.56	(31,673)			(67,984)		(67,984)	(36,311)						100/92
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	07/14/2016	07/14/2017	414	2,217.84	(36,467)			(43,335)		(43,335)	(6,868)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	07/14/2016	07/14/2017	2,274	2,223.25	(194,340)			(230,367)		(230,367)	(36,027)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	07/14/2016	07/14/2017	996	2,228.66	(82,575)			(97,674)		(97,674)	(15,099)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	123	2,209.91	(12,095)			(13,994)		(13,994)	(1,899)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	172	2,215.33	(16,368)			(18,914)		(18,914)	(2,546)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	204	2,220.74	(18,873)			(21,789)		(21,789)	(2,916)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	178	2,226.16	(15,980)			(18,438)		(18,438)	(2,458)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2016	07/27/2017	50	2,231.58	(4,342)			(4,996)		(4,996)	(655)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	08/12/2016	08/14/2017	306	2,227.73	(28,767)			(32,717)		(32,717)	(3,950)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	08/12/2016	08/14/2017	189	2,233.19	(17,222)			(19,582)		(19,582)	(2,359)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	08/12/2016	08/14/2017	126	2,238.65	(11,110)			(12,633)		(12,633)	(1,523)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	08/12/2016	08/14/2017	1,407	2,244.11	(120,193)			(136,738)		(136,738)	(16,545)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPFGFNF3BB653	08/12/2016	08/14/2017	933	2,249.57	(77,202)			(87,680)		(87,680)	(10,478)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2016	08/25/2017	200	2,212.42	(20,051)			(23,775)		(23,775)	(3,724)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2016	08/25/2017	303	2,217.84	(29,544)			(35,027)		(35,027)	(5,483)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2016	08/25/2017	8	2,223.27	(741)			(879)		(879)	(138)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2016	08/25/2017	61	2,228.69	(5,597)			(6,626)		(6,626)	(1,029)						100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/14/2017	267	2,168.29	(28,463)			(40,539)		(40,539)	(12,075)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/14/2017	596	2,173.60	(61,781)			(88,395)		(88,395)	(26,614)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/14/2017	610	2,184.23	(59,921)			(86,330)		(86,330)	(26,408)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/14/2017	637	2,194.86	(59,213)			(85,857)		(85,857)	(26,644)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2016	09/27/2017	148	2,203.13	(14,496)			(19,854)		(19,854)	(5,358)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2016	09/27/2017	180	2,208.53	(17,072)			(23,470)		(23,470)	(6,398)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2016	10/13/2017	270	2,175.64	(28,512)			(42,060)		(42,060)	(13,548)						100/103

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Year-end (b)
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2016	419		2, 180.97		(43, 043)		(63, 760)		(63, 760)	(20, 717)						100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2016	1,540		2, 191.64		(149, 750)		(223, 944)		(223, 944)	(74, 193)						100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2016	1,422		2, 202.30		(130, 765)		(197, 338)		(197, 338)	(66, 573)						100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2016	82		2, 175.70		(10, 231)		(12, 999)		(12, 999)	(2, 768)						100/92
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2016	169		2, 181.03		(20, 700)		(26, 314)		(26, 314)	(5, 614)						100/92
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2016	57		2, 186.37		(6, 800)		(8, 651)		(8, 651)	(1, 850)						100/92
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2016	561		2, 191.70		(65, 660)		(83, 599)		(83, 599)	(17, 939)						100/92
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2016	478		2, 202.36		(53, 396)		(68, 027)		(68, 027)	(14, 632)						100/92
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	18		2, 207.48		(1, 916)		(2, 636)		(2, 636)	(720)						100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	272		2, 212.89		(27, 401)		(37, 845)		(37, 845)	(10, 444)						100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	402		2, 218.31		(39, 456)		(54, 734)		(54, 734)	(15, 278)						100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	1,765		2, 223.72		(168, 080)		(234, 278)		(234, 278)	(66, 198)						100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2016	1,363		2, 234.54		(122, 720)		(172, 219)		(172, 219)	(49, 499)						100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2016	222		2, 263.15		(22, 144)		(25, 007)		(25, 007)	(2, 862)						100/102
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2016	222		2, 268.68		(21, 599)		(24, 384)		(24, 384)	(2, 785)						100/102
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2016	579		2, 274.22		(54, 571)		(61, 752)		(61, 752)	(7, 181)						100/102
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2016	398		2, 285.28		(35, 368)		(40, 168)		(40, 168)	(4, 800)						100/102
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	356		2, 303.98		(37, 420)		(33, 752)		(33, 752)	3, 668						100/99
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	257		2, 309.61		(26, 183)		(23, 572)		(23, 572)	2, 611						100/99
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	2,310		2, 315.25		(229, 020)		(205, 857)		(205, 857)	23, 163						100/99
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2016	1,918		2, 326.51		(179, 754)		(160, 509)		(160, 509)	19, 244						100/99
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	57		174.70		(278)					278						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	63		2, 319.93		(6, 163)		(5, 707)		(5, 707)	456						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	11		2, 325.60		(1, 006)		(929)		(929)	76						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	630		2, 331.27		(58, 017)		(53, 631)		(53, 631)	4, 386						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	69		2, 336.95		(6, 146)		(5, 674)		(5, 674)	473						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	593		2, 342.62		(51, 244)		(47, 379)		(47, 379)	3, 866						100/101
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	131		2, 348.29		(10, 996)		(10, 163)		(10, 163)	833						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(7, 396, 033)	0	(13, 144, 711)	XXX	(13, 144, 711)	(5, 748, 677)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(7, 396, 033)	0	(13, 144, 711)	XXX	(13, 144, 711)	(5, 748, 677)	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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(7,396,033)	0	(13,144,711)	XXX	(13,144,711)	(5,748,677)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(7,396,033)	0	(13,144,711)	XXX	(13,144,711)	(5,748,677)	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										19,756,248	23,897,440	0	36,805,450	XXX	36,805,450	(38,803)	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										19,756,248	23,897,440	0	36,805,450	XXX	36,805,450	(38,803)	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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2016	10/13/2017	10/14/2016	Closing Sale	.41		.171.69		.195	.195	.185								100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Closing Sale	1,420		2,011.27	183,862		52,140	52,140		122,532			131,722			100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Expiration	5,970		2,011.27	773,315					496,945			773,315			100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	02/12/2016	Expiration	.162		2,096.99	19,781					17,261			19,781			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	02/12/2016	Expiration	2,091		2,096.99	146,030					146,028			146,030			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	02/13/2015	02/15/2016	02/15/2016	Expiration	6,310		2,096.99	763,486					665,413			763,486			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	4,643		2,053.40	565,366					337,369			565,366			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	1,752		2,053.40	132,047					117,784			132,047			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	4,199		2,085.84	510,400					349,400			510,400			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	2,073		2,085.84	141,180					140,195			141,180			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/13/2015	05/13/2016	05/13/2016	Expiration	1,481		2,121.10	97,716					97,344			97,716			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	3,860		2,121.10	444,877					314,193			444,877			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	2,177		2,094.11	155,896					152,678			155,896			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	2,540		2,094.11	305,842					160,139			305,842			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	2,864		2,108.95	329,235		156,972	156,972		162,547			172,262			100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	1,432		2,108.95	92,745					87,298			92,745			100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	08/14/2015	08/12/2016	08/12/2016	Closing Sale	2,441		2,091.54	288,489		161,050	161,050		108,073			127,439			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	971		2,091.54	65,398					53,378			65,398			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,039		1,953.03	112,665		73,843	73,843		12,741			138,823			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,580		1,953.03	225,278		98,608	98,608		136,356			126,671			100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Closing Sale	2,935		1,994.24	380,510		187,273	187,273		145,815			193,237			100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Closing Sale	1,483		1,994.24	115,362		90,432	90,432		1,247			124,930			100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	10/27/2015	10/27/2016	10/27/2016	Closing Sale	1,144		2,065.89	141,840		73,459	73,459		21,746			168,381			100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	10/27/2015	10/27/2016	10/27/2016	Closing Sale	.456		2,065.89	47,050		1,924	1,924		25,926			145,126			100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	11/13/2015	11/14/2016	11/14/2016	Closing Sale	3,781		2,023.04	500,310		230,925	230,925		12,025			1269,385			100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	11/13/2015	11/14/2016	11/14/2016	Closing Sale	1,250		2,023.04	126,450		54,919	54,919		37,998			171,531			100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2015	11/25/2016	11/25/2016	Closing Sale	1,099		2,090.11	142,352		76,140	76,140		35,913			166,212			100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2015	11/25/2016	11/25/2016	Expiration	.485		2,090.11	36,707					15,338			136,707			100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	12/14/2015	12/14/2016	12/14/2016	Closing Sale	2,434		2,021.94	191,958		151,507	151,507		14,836			140,451			100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGNF38B653	12/14/2015	12/14/2016	12/14/2016	Closing Sale	5,112		2,021.94	680,175		317,783	317,783		129,247			1362,392			100/106
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/24/2015	12/27/2016	12/27/2016	Closing Sale	500		2,060.99	40,209		18,369	18,369		8,608			121,840			100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/24/2015	12/27/2016	12/27/2016	Closing Sale	1,267		2,060.99	166,384		90,543	90,543		15,580			175,842			100/98
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												7,922,915	195	1,836,082	0	1,836,082	XXX	3,582,901	0	0	6,087,030	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												7,922,915	195	1,836,082	0	1,836,082	XXX	3,582,901	0	0	6,087,030	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												7,922,915	195	1,836,082	0	1,836,082	XXX	3,582,901	0	0	6,087,030	0	0	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0379999. Total Purchased Options - Put Options												0	0	0			0	XXX	0	0	0	0	XXX	
0389999. Total Purchased Options - Caps												0	0	0			0	XXX	0	0	0	0	XXX	
0399999. Total Purchased Options - Floors												0	0	0			0	XXX	0	0	0	0	XXX	
0409999. Total Purchased Options - Collars												0	0	0			0	XXX	0	0	0	0	XXX	
0419999. Total Purchased Options - Other												0	0	0			0	XXX	0	0	0	0	XXX	
0429999. Total Purchased Options												7,922,915	195	1,836,082	0	1,836,082	XXX	3,582,901	0	0	(6,087,030)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0				0	XXX	0	0	0	0	XXX	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Expiration	4,413	2,111.83	(342,614)						(335,726)			342,614			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Expiration	1,557	2,116.86	(117,450)						(115,610)			117,450			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Expiration	985	2,121.89	(77,100)						(77,100)			77,100			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2015	01/14/2016	01/14/2016	Expiration	434	2,126.92	(33,261)						(33,261)			33,261			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	02/12/2016	Expiration	4,167	2,180.87	(319,728)						(315,172)			319,728			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	02/12/2016	Expiration	2,305	2,186.11	(171,578)						(169,412)			171,578			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/19/2015	02/12/2016	02/12/2016	Expiration	1,010	2,191.35	(26,163)						(26,163)			26,163			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	02/13/2015	02/12/2016	02/12/2016	Expiration	1,082	2,196.60	(26,309)						(26,309)			26,309			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	906	2,125.27	(75,371)						(61,173)			75,371			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	685	2,130.40	(55,256)						(45,584)			55,256			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	651	2,135.54	(22,595)						(22,595)			22,595			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	1,415	2,135.54	(110,971)						(93,471)			110,971			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	283	2,140.67	(9,312)						(9,312)			9,312			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	874	2,140.67	(66,378)						(56,919)			66,378			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	286	2,145.80	(8,879)						(8,879)			8,879			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	358	2,154.02	(10,143)						(10,143)			10,143			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	383	2,156.07	(26,488)						(23,587)			26,488			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	381	2,161.20	(25,493)						(22,920)			25,493			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2015	03/14/2016	03/14/2016	Expiration	173	2,166.34	(4,236)						(4,236)			4,236			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	2,340	2,169.19	(190,805)						(164,635)			190,805			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	1,306	2,174.43	(103,223)						(90,092)			103,223			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	317	2,179.67	(24,236)						(21,398)			24,236			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	1,014	2,179.67	(27,838)						(27,837)			27,838			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	235	2,184.91	(17,452)						(15,583)			17,452			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	931	2,185.96	(23,607)						(23,607)			23,607			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2015	04/14/2016	04/14/2016	Expiration	128	2,190.15	(3,082)						(3,082)			3,082			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	888	2,184.73	(76,262)						(63,964)			76,262			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	892	2,190.04	(74,395)						(63,106)			74,395			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	1,192	2,195.34	(96,317)						(82,575)			96,317			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	367	2,195.34	(10,594)						(10,594)			10,594			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	688	2,200.64	(53,874)						(46,657)			53,874			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	361	2,200.64	(9,716)						(9,715)			9,716			100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	531	2,205.94	(13,287)						(13,287)			13,287			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2015	05/13/2016	05/13/2016	Expiration	223	2,211.25	(5,192)						(5,192)			5,192			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	1,262	2,156.93	(107,001)						(70,626)			107,001			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	1,005	2,162.17	(82,726)						(55,739)			82,726			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	1,167	2,167.40	(39,832)						(39,826)			39,832			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	190	2,167.40	(15,164)						(10,421)			15,164			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	898	2,172.64	(28,963)						(28,961)			28,963			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	83	2,172.64	(6,421)						(4,498)			6,421			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	48	2,177.87	(1,440)						(1,440)			1,440			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2015	06/14/2016	06/14/2016	Expiration	64	2,183.11	(1,822)						(1,822)			1,822			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	1,880	2,172.22	(150,236)						(92,504)			150,236			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	985	2,177.49	(76,226)						(47,766)			76,226			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	913	2,182.76	(25,616)						(25,546)			25,616			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	519	2,188.04	(13,578)						(13,548)			13,578			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	1,519	2,154.29	(127,040)						(62,505)			127,040			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	382	2,159.52	(12,449)						(11,959)			12,449			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	340	2,159.52	(27,626)						(13,883)			27,626			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	582	2,164.74	(45,797)						(23,491)			45,797			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	181	2,164.74	(5,519)						(5,328)			5,519			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	87	2,169.97	(2,475)						(2,400)			2,475			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/14/2015	08/12/2016	08/12/2016	Expiration	322	2,175.20	(8,547)						(8,321)			8,547			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	962	2,011.62	(106,107)						13,044			106,107			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	3	2,016.50	(276)						35			276			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	494	2,016.50	(36,728)						(11,754)			36,728			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	616	2,021.39	(64,962)						8,318			64,962			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	11	2,021.39	(814)						(278)			814			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	4	2,026.27	(251)						(91)			251			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	09/14/2015	09/14/2016	09/14/2016	Expiration	531	2,031.15	(36,191)						(13,837)			36,191			100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Expiration	85	2,049.08	(8,365)						979			8,365			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Expiration	1,640	2,054.07	(155,979)						20,091			155,979			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Expiration	597	2,059.05	(25,964)						(3,073)			25,964			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Expiration	1,211	2,064.04	(110,849)						12,290			110,849			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2015	10/14/2016	10/14/2016	Expiration	886	2,074.01	(33,220)						(5,717)			33,220			100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/27/2015	10/27/2016	10/27/2016	Expiration	653	2,127.87	(58,050)						(11,628)			58,050			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/27/2015	10/27/2016	10/27/2016	Expiration	316	2,133.03	(21,223)						(16,058)			21,223			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/27/2015	10/27/2016	10/27/2016	Expiration	491	2,138.20	(41,067)						(8,554)			41,067			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/27/2015	10/27/2016	10/27/2016	Expiration	139	2,148.53	(8,496)						(6,827)			8,496			100/98

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	294	2,078.67	(20,468						(9,205			20,468			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	1,175	2,078.67	(116,760						(1,027			116,760			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	1,877	2,083.73	(181,924						(2,164			181,924			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	665	2,088.79	(43,341						(20,949			43,341			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	729	2,093.85	(66,920						(1,028			66,920			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	11/13/2015	11/14/2016	11/14/2016	Expiration	291	2,103.96	(17,052						(9,118			17,052			100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	273	2,152.81	(25,593						(8,106			25,593			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	114	2,158.04	(4,355						(2,410			4,355			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	417	2,158.04	(38,063						(12,276			38,063			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	255	2,163.26	(22,610						(7,418			22,610			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	137	2,163.26	(4,965						(2,812			4,965			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	155	2,168.49	(13,308						(4,417			13,308			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	121	2,173.71	(3,856						(2,269			3,856			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	11/27/2015	11/25/2016	11/25/2016	Expiration	113	2,178.94	(3,413						(2,051			3,413			100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	579	2,077.54	(27,753						(167			27,753			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	2,277	2,077.54	(231,121						(5,091			231,121			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	1,317	2,082.60	(129,906						(3,156			129,906			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	524	2,087.65	(22,684						(248			22,684			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	353	2,087.65	(34,010						(701			34,010			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	301	2,092.71	(12,545						(356			12,545			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	56	2,092.71	(5,290						(113			5,290			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	1,110	2,097.76	(101,429						(2,067			101,429			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	48	2,102.82	(1,784						(37			1,784			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGDNF388653	12/14/2015	12/14/2016	12/14/2016	Expiration	981	2,107.87	(33,926						(660			33,926			100/106
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	64	2,122.82	(6,052						(643			6,052			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	606	2,127.97	(56,035						(6,006			56,035			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	36	2,133.12	(3,234						(354			3,234			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	163	2,133.12	(6,888						(2,262			6,888			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	562	2,138.28	(49,258						(5,511			49,258			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	36	2,143.43	(1,369						(480			1,369			100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIWP21HZNB86K528	12/24/2015	12/27/2016	12/27/2016	Expiration	301	2,148.58	(10,930						(3,982			10,930			100/98
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(5,043,067	0	0	0	0	0	XXX	(2,737,368	0	0	5,043,067	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other											(5,043,067	0	0	0	0	0	XXX	(2,737,368	0	0	5,043,067	0	0	XXX
0639999. Subtotal - Written Options - Replications											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants											(5,043,067	0	0	0	0	0	XXX	(2,737,368	0	0	5,043,067	0	0	XXX
0799999. Total Written Options - Put Options											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors											0	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(5,043,067	0	0	0	0	XXX	(2,737,368	0	0	5,043,067	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												2,879,848	195	1,836,082	0	1,836,082	XXX	845,533	0	0	(1,043,963	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												2,879,848	195	1,836,082	0	1,836,082	XXX	845,533	0	0	(1,043,963	0	0	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFH7	40	2,000	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	03/17/2017	MDE	549300R41G1TWPZT5U32	12/12/2016	1,686.0000	1,675.6000					20,721	20,721	185,983	100/98	50
MFH7	5	250	MSCI EAFE E-MINI	Multiple	N/A	Equity/Index	03/17/2017	MDE	549300R41G1TWPZT5U32	12/12/2016	1,679.9000	1,675.6000					1,065	1,065	23,248	100/98	50
NQH7	11	220	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/12/2016	4,891.5000	4,864.0000					6,033	6,033	51,145	100/98	20
NQH7	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/14/2016	4,939.7500	4,864.0000					1,513	1,513	4,650	100/98	20
NQH7	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/19/2016	4,908.7500	4,864.0000					893	893	4,650	100/98	20
NQH7	1	20	Nasdaq 100 E-MINI	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/28/2016	4,922.7500	4,864.0000					1,173	1,173	4,650	100/98	20
RTH7	53	2,650	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	03/17/2017	SHF	549300R41G1TWPZT5U32	12/12/2016	1,386.6500	1,356.9000					78,760	78,760	246,428	100/98	50
RTH7	3	150	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	03/17/2017	SHF	549300R41G1TWPZT5U32	12/19/2016	1,371.1000	1,356.9000					2,126	2,126	13,949	100/98	50
RTH7	3	150	Russell 2000 Futures - E-mini	Multiple	N/A	Equity/Index	03/17/2017	SHF	549300R41G1TWPZT5U32	12/29/2016	1,358.7000	1,356.9000					266	266	13,949	100/98	50
ESH7	87	4,350	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/12/2016	2,254.5500	2,236.2000					79,691	79,691	404,514	100/98	50
ESH7	5	250	S&P 500 Futures - E-mini	Multiple	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLQOF39	12/28/2016	2,244.0000	2,236.2000					1,940	1,940	23,248	100/98	50
1349999. Subtotal - Short Futures - Hedging Other													0	0	0	0	194,181	194,181	976,414	XXX	XXX
1389999. Subtotal - Short Futures													0	0	0	0	194,181	194,181	976,414	XXX	XXX
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other													0	0	0	0	194,181	194,181	976,414	XXX	XXX
1419999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals													0	0	0	0	194,181	194,181	976,414	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs		972,578	3,835	976,413
Total Net Cash Deposits		972,578	3,835	976,413

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point	
1329999. Subtotal - Long Futures															0	0	0	0	XXX	XXX
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	01/19/2016	1,555,9000	Closing Purchase	10,952	10,952		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	01/19/2016	1,555,8000	Closing Purchase	5,481	5,481		100/100	50	
MFH6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	01/26/2016	1,579,0000	Closing Purchase	17,284	17,284		100/100	50	
MFH6	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	02/10/2016	1,511,7000	Closing Purchase	46,116	46,116		100/100	50	
MFH6	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	02/16/2016	1,535,8000	Closing Purchase	32,405	32,405		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	02/22/2016	1,570,9000	Closing Purchase	9,452	9,452		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/14/2015	1,665,5000	02/25/2016	1,559,9000	Closing Purchase	5,276	5,276		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/17/2015	1,693,7000	02/25/2016	1,559,9000	Closing Purchase	6,686	6,686		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/18/2015	1,674,0000	03/01/2016	1,584,9000	Closing Purchase	4,451	4,451		100/100	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/17/2015	1,693,7000	03/01/2016	1,584,9000	Closing Purchase	16,308	16,308		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/18/2015	1,674,0000	03/11/2016	1,610,8000	Closing Purchase	3,156	3,156		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	12/18/2015	1,673,9000	03/11/2016	1,610,8000	Closing Purchase	3,151	3,151		100/100	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/04/2016	1,661,8000	03/11/2016	1,610,8000	Closing Purchase	7,638	7,638		100/100	50	
MFH6	8	400	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/06/2016	1,638,2000	03/11/2016	1,610,8000	Closing Purchase	10,928	10,928		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/07/2016	1,607,2000	03/11/2016	1,610,8000	Closing Purchase	(368)	(368)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/11/2016	1,594,7000	03/11/2016	1,610,8000	Closing Purchase	(1,618)	(1,618)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/13/2016	1,576,6000	03/11/2016	1,610,8000	Closing Purchase	(3,428)	(3,428)		100/100	50	
MFH6	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/15/2016	1,542,3000	03/11/2016	1,610,8000	Closing Purchase	(17,145)	(17,145)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	01/20/2016	1,518,5000	03/11/2016	1,610,8000	Closing Purchase	(9,238)	(9,238)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	02/05/2016	1,549,2000	03/11/2016	1,610,8000	Closing Purchase	(6,168)	(6,168)		100/100	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	02/08/2016	1,523,8000	03/11/2016	1,610,8000	Closing Purchase	(13,062)	(13,062)		100/100	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	02/09/2016	1,501,7000	03/11/2016	1,610,8000	Closing Purchase	(16,377)	(16,377)		100/100	50	
MFH6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	02/23/2016	1,547,3000	03/11/2016	1,610,8000	Closing Purchase	(3,179)	(3,179)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	02/23/2016	1,546,3000	03/11/2016	1,610,8000	Closing Purchase	(6,458)	(6,458)		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	NDE	549300R4IG1TWPZTSU32	03/07/2016	1,623,0000	03/11/2016	1,610,8000	Closing Purchase	1,212	1,212		100/100	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	03/11/2016	1,633,3000	Closing Purchase	(4,358)	(4,358)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	04/08/2016	1,605,8000	Closing Purchase	(1,608)	(1,608)		100/10	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	04/11/2016	1,616,9000	Closing Purchase	(4,077)	(4,077)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	04/12/2016	1,629,8000	Closing Purchase	(4,008)	(4,008)		100/10	50	
MFH6	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	04/13/2016	1,660,2000	Closing Purchase	(17,620)	(17,620)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	04/20/2016	1,705,3000	Closing Purchase	(11,558)	(11,558)		100/10	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	05/04/2016	1,629,9000	Closing Purchase	(6,027)	(6,027)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	05/23/2016	1,626,4000	Closing Purchase	(3,668)	(3,668)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	05/24/2016	1,648,9000	Closing Purchase	(5,918)	(5,918)		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	05/27/2016	1,666,8000	Closing Purchase	(7,708)	(7,708)		100/10	50	
MFH6	14	700	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	03/11/2016	1,589,8000	06/13/2016	1,623,4000	Closing Purchase	(23,575)	(23,575)		100/10	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	04/05/2016	1,575,6000	06/13/2016	1,623,4000	Closing Purchase	(7,182)	(7,182)		100/10	50	
MFH6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	04/07/2016	1,576,6000	06/13/2016	1,623,4000	Closing Purchase	(9,376)	(9,376)		100/10	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	04/15/2016	1,665,1000	06/13/2016	1,623,4000	Closing Purchase	6,243	6,243		100/10	50	
MFH6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	04/25/2016	1,685,1000	06/13/2016	1,623,4000	Closing Purchase	9,243	9,243		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	04/29/2016	1,664,6000	06/13/2016	1,623,4000	Closing Purchase	4,112	4,112		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	05/03/2016	1,650,8000	06/13/2016	1,623,4000	Closing Purchase	2,732	2,732		100/10	50	
MFH6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	NDE	549300R4IG1TWPZTSU32	05/										

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFU6	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	06/27/2016	1,515,1000	09/08/2016	Closing Purchase	(75,418)	(75,418)			100/168	50
MFU6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	06/27/2016	1,514,4000	09/08/2016	Closing Purchase	(10,809)	(10,809)			100/168	50
MFU6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	06/27/2016	1,522,1000	09/08/2016	Closing Purchase	(41,696)	(41,696)			100/168	50
MFU6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	06/27/2016	1,522,0000	09/08/2016	Closing Purchase	(10,429)	(10,429)			100/168	50
MFU6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	07/18/2016	1,652,7000	09/08/2016	Closing Purchase	(7,788)	(7,788)			100/168	50
MFU6	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	07/27/2016	1,655,0000	09/08/2016	Closing Purchase	(26,453)	(26,453)			100/168	50
MFU6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	08/02/2016	1,662,0000	09/08/2016	Closing Purchase	(10,287)	(10,287)			100/168	50
MFU6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,583,9000	09/08/2016	Closing Purchase	(22,002)	(22,002)			100/168	50
MFU6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,583,8000	09/08/2016	Closing Purchase	(22,017)	(22,017)			100/168	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	09/21/2016	Closing Purchase	2,262	2,262			100/79	50
MFZ6	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	11/07/2016	Closing Purchase	19,430	19,430			100/79	50
MFZ6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	11/09/2016	Closing Purchase	9,963	9,963			100/79	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	11/17/2016	Closing Purchase	9,032	9,032			100/79	50
MFZ6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	12/06/2016	Closing Purchase	10,443	10,443			100/79	50
MFZ6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	12/07/2016	Closing Purchase	6,093	6,093			100/79	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	12/08/2016	Closing Purchase	4,322	4,322			100/79	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	12/09/2016	Closing Purchase	3,862	3,862			100/79	50
MFZ6	23	1,150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/08/2016	1,726,6000	12/12/2016	Closing Purchase	43,149	43,149			100/79	50
MFZ6	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	09/12/2016	1,687,2000	12/12/2016	Closing Purchase	(282)	(282)			100/79	50
MFZ6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	10/04/2016	1,710,7000	12/12/2016	Closing Purchase	4,324	4,324			100/79	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	10/11/2016	1,669,0000	12/12/2016	Closing Purchase	(2,008)	(2,008)			100/79	50
MFZ6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	10/11/2016	1,668,9000	12/12/2016	Closing Purchase	(1,009)	(1,009)			100/79	50
MFZ6	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	11/01/2016	1,657,0000	12/12/2016	Closing Purchase	(6,416)	(6,416)			100/79	50
MFZ6	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	11/03/2016	1,642,9000	12/12/2016	Closing Purchase	(2,309)	(2,309)			100/79	50
MFZ6	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	MDE	549300R4IG1TWPZTSU32	11/03/2016	1,643,0000	12/12/2016	Closing Purchase	(4,608)	(4,608)			100/79	50
NQH6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/14/2015	4,533,0000	01/06/2016	Closing Purchase	3,503	3,503			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/14/2015	4,533,0000	01/11/2016	Closing Purchase	5,077	5,077			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/14/2015	4,533,0000	01/12/2016	Closing Purchase	4,322	4,322			100/98	20
NQH6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/14/2015	4,533,0000	01/14/2016	Closing Purchase	10,813	10,813			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/17/2015	4,571,0000	01/21/2016	Closing Purchase	8,576	8,576			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/18/2015	4,511,2500	01/22/2016	Closing Purchase	5,291	5,291			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/30/2015	4,649,7500	01/22/2016	Closing Purchase	8,061	8,061			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	12/31/2015	4,590,5000	01/29/2016	Closing Purchase	6,421	6,421			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/04/2016	4,443,2500	01/29/2016	Closing Purchase	3,471	3,471			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/07/2016	4,311,2500	02/08/2016	Closing Purchase	6,911	6,911			100/98	20
NQH6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/07/2016	4,311,2500	02/08/2016	Closing Purchase	14,392	14,392			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/08/2016	4,263,7500	02/08/2016	Closing Purchase	6,246	6,246			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/13/2016	4,175,2500	02/12/2016	Closing Purchase	3,351	3,351			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/13/2016	4,175,2500	02/18/2016	Closing Purchase	541	541			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/19/2016	4,165,5000	02/18/2016	Closing Purchase	(449)	(449)			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/19/2016	4,153,0000	02/18/2016	Closing Purchase	(699)	(699)			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/20/2016	4,125,0000	02/18/2016	Closing Purchase	(539)	(539)			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/25/2016	4,187,0000	02/22/2016	Closing Purchase	(749)	(749)			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	01/27/2016	4,115,2500	02/24/2016	Closing Purchase	(1,769)	(1,769)			100/98	20
NQH6	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39	02/02/2016	4,191,0000	03/01/2016	Closing Purchase	(8,742)	(8,742)			100/98	20
NQH6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	SNZ20JLFF8MNNCLOF39C										

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM6	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	04/06/2016	Closing Purchase	(15,496)	(15,496)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	04/12/2016	Closing Purchase	(4,200)	(4,200)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	04/13/2016	Closing Purchase	(5,385)	(5,385)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	04/19/2016	Closing Purchase	(5,105)	(5,105)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	04/20/2016	Closing Purchase	(5,170)	(5,170)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	05/10/2016	Closing Purchase	(2,415)	(2,415)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	05/24/2016	Closing Purchase	(3,375)	(3,375)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	05/31/2016	Closing Purchase	(4,805)	(4,805)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	06/03/2016	Closing Purchase	(4,530)	(4,530)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/11/2016	4,275.9000	06/13/2016	Closing Purchase	(3,800)	(3,800)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/14/2016	4,363.7500	06/13/2016	Closing Purchase	(2,043)	(2,043)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	03/23/2016	4,391.7500	06/13/2016	Closing Purchase	(1,483)	(1,483)			100/79	20
NQM6	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/05/2016	4,468.2500	06/13/2016	Closing Purchase	189	189			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/07/2016	4,468.0000	06/13/2016	Closing Purchase	42	42			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/15/2016	4,538.2500	06/13/2016	Closing Purchase	1,447	1,447			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/25/2016	4,460.5000	06/13/2016	Closing Purchase	(108)	(108)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/26/2016	4,442.0000	06/13/2016	Closing Purchase	(478)	(478)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	04/29/2016	4,330.7500	06/13/2016	Closing Purchase	(2,703)	(2,703)			100/79	20
NQM6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	05/04/2016	4,308.0000	06/13/2016	Closing Purchase	(6,317)	(6,317)			100/79	20
NQM6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	05/16/2016	4,371.5000	06/13/2016	Closing Purchase	(1,888)	(1,888)			100/79	20
NQM6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/10/2016	4,459.2500	06/13/2016	Closing Purchase	(267)	(267)			100/79	20
NQJ6	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	06/21/2016	Closing Purchase	3,176	3,176			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	06/24/2016	Closing Purchase	2,709	2,709			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	06/29/2016	Closing Purchase	2,174	2,174			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	07/05/2016	Closing Purchase	1,329	1,329			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	07/06/2016	Closing Purchase	1,329	1,329			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	07/06/2016	Closing Purchase	454	454			100/121	20
NQJ6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	07/08/2016	Closing Purchase	(2,403)	(2,403)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	08/05/2016	Closing Purchase	(6,601)	(6,601)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	08/11/2016	Closing Purchase	(6,881)	(6,881)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	09/06/2016	Closing Purchase	(7,416)	(7,416)			100/121	20
NQJ6	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/13/2016	4,458.1000	09/08/2016	Closing Purchase	(29,664)	(29,664)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/14/2016	4,414.5000	09/08/2016	Closing Purchase	(8,288)	(8,288)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/16/2016	4,406.0000	09/08/2016	Closing Purchase	(8,458)	(8,458)			100/121	20
NQJ6	5	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	06/27/2016	4,175.7500	09/08/2016	Closing Purchase	(65,317)	(65,317)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	07/12/2016	4,567.0000	09/08/2016	Closing Purchase	(5,238)	(5,238)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	08/17/2016	4,806.0000	09/08/2016	Closing Purchase	(458)	(458)			100/121	20
NQJ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,391.5000	09/08/2016	Closing Purchase	(8,748)	(8,748)			100/121	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	09/12/2016	Closing Purchase	2,006	2,006			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	09/15/2016	Closing Purchase	196	196			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	09/22/2016	Closing Purchase	(1,274)	(1,274)			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	11/11/2016	Closing Purchase	1,376	1,376			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	11/14/2016	Closing Purchase	2,296	2,296			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	12/06/2016	Closing Purchase	976	976			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	12/07/2016	Closing Purchase	(539)	(539)			100/93	20
NQZ6	7	140	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/08/2016	4,824.9500	12/12/2016	Closing Purchase	(9,653)	(9,653)			100/93	20
NQZ6	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/09/2016	4,701.7500	12/12/2016	Closing Purchase	(7,687)	(7,687)			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/09/2016	4,670.7500	12/12/2016	Closing Purchase	(4,463)	(4,463)			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	09/26/2016	4,814.7500	12/12/2016	Closing Purchase	(1,583)	(1,583)			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	11/02/2016	4,759.5000	12/12/2016	Closing Purchase	(2,688)	(2,688)			100/93	20
NQZ6	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	SNZ20JLFFK8MNNCLOQF39	12/01/2016	4,748.5000	12/12/2016	Closing Purchase	(2,908)	(2,908)			100/93	20
NQH7	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLOQF39	12/12/2016	4,862.5000	12/13/2016	Closing Purchase	(1,619)	(1,619)			100/93	100
NQH7	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLOQF39	12/12/2016	4,891.5000	12/16/2016	Closing Purchase	(1,263)	(1,263)			100/93	100
NQH7	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2017	CME	SNZ20JLFFK8MNNCLOQF39	12/12/2016	4,891.5000	12/19/2016	Closing Purchase	(833)	(833)			100/93	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	549300R41G1TWPZT5U32	12/14/2015	1,118.0500	01/06/2016	Closing Purchase	2,801	2,801			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	549300R41G1TWPZT5U32	12/14/2015	1,118.0500	01/19/2016	Closing Purchase	12,341	12,341			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	549300R41G1TWPZT5U32	12/14/2015	1,118.0500	01/21/2016	Closing Purchase	12,251	12,251			100/97	100

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/14/2015	1,118.0500	01/25/2016	996.7000	Closing Purchase	24,262	24,262			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/14/2015	1,118.0500	01/26/2016	1,013.4000	Closing Purchase	10,461	10,461			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/14/2015	1,118.0500	02/10/2016	966.0000	Closing Purchase	30,402	30,402			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/14/2015	1,118.0500	02/16/2016	992.5000	Closing Purchase	25,102	25,102			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/17/2015	1,132.7000	02/22/2016	1,018.1000	Closing Purchase	22,912	22,912			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/18/2015	1,117.4000	02/25/2016	1,029.5000	Closing Purchase	8,786	8,786			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/18/2015	1,113.8000	02/25/2016	1,029.5000	Closing Purchase	8,426	8,426			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	12/31/2015	1,129.6000	03/01/2016	1,054.4000	Closing Purchase	7,516	7,516			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/04/2016	1,099.8000	03/01/2016	1,054.4000	Closing Purchase	9,072	9,072			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/04/2016	1,099.8000	03/11/2016	1,063.1000	Closing Purchase	3,666	3,666			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/07/2016	1,061.0000	03/11/2016	1,063.1000	Closing Purchase	(428)	(428)			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/13/2016	1,005.1000	03/11/2016	1,063.1000	Closing Purchase	(5,804)	(5,804)			100/97	100
RTH6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/15/2016	1,002.6000	03/11/2016	1,063.1000	Closing Purchase	(12,108)	(12,108)			100/97	100
RTH6	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/20/2016	997.4000	03/11/2016	1,063.1000	Closing Purchase	(19,723)	(19,723)			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	01/20/2016	997.3000	03/11/2016	1,063.1000	Closing Purchase	(6,584)	(6,584)			100/97	100
RTH6	7	700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	02/02/2016	1,006.3000	03/11/2016	1,063.1000	Closing Purchase	(39,790)	(39,790)			100/97	100
RTH6	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	02/05/2016	984.8000	03/11/2016	1,063.1000	Closing Purchase	(23,503)	(23,503)			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	02/23/2016	1,011.3000	03/11/2016	1,063.1000	Closing Purchase	(5,184)	(5,184)			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	02/29/2016	1,034.4000	03/11/2016	1,063.1000	Closing Purchase	(2,874)	(2,874)			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	03/04/2016	1,080.2000	03/11/2016	1,063.1000	Closing Purchase	1,706	1,706			100/97	100
RTH6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2016	SHF	03/08/2016	1,068.6000	03/11/2016	1,063.1000	Closing Purchase	546	546			100/97	100
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	03/11/2016	1,079.9000	Closing Purchase	(4,478)	(4,478)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	03/18/2016	1,097.0000	Closing Purchase	(3,949)	(3,949)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	04/11/2016	1,093.6000	Closing Purchase	(3,609)	(3,609)			100/-268	100
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	04/12/2016	1,102.3000	Closing Purchase	(8,958)	(8,958)			100/-268	100
RTM6	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	04/13/2016	1,126.0000	Closing Purchase	(20,548)	(20,548)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	04/19/2016	1,136.8000	Closing Purchase	(7,929)	(7,929)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	04/26/2016	1,149.1000	Closing Purchase	(9,159)	(9,159)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	05/04/2016	1,112.1000	Closing Purchase	(5,459)	(5,459)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	05/09/2016	1,116.0000	Closing Purchase	(5,849)	(5,849)			100/-268	100

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	05/23/2016	1,113.4000	Closing Purchase	(11,178)	(11,178)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	05/24/2016	1,134.9000	Closing Purchase	(7,739)	(7,739)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	05/25/2016	1,139.7000	Closing Purchase	(8,219)	(8,219)			100/-268	100
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	06/03/2016	1,159.3000	Closing Purchase	(20,358)	(20,358)			100/-268	100
RTM6	5	500	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	03/11/2016	1,057.5500	06/13/2016	1,164.2000	Closing Purchase	(53,346)	(53,346)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/05/2016	1,091.9000	06/13/2016	1,164.2000	Closing Purchase	(7,234)	(7,234)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/07/2016	1,087.4000	06/13/2016	1,164.2000	Closing Purchase	(7,684)	(7,684)			100/-268	100
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/15/2016	1,129.0000	06/13/2016	1,164.2000	Closing Purchase	(7,048)	(7,048)			100/-268	100
RTM6	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/25/2016	1,134.1000	06/13/2016	1,164.2000	Closing Purchase	(9,043)	(9,043)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/28/2016	1,140.2000	06/13/2016	1,164.2000	Closing Purchase	(2,404)	(2,404)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	04/29/2016	1,129.1000	06/13/2016	1,164.2000	Closing Purchase	(3,514)	(3,514)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	05/03/2016	1,119.5000	06/13/2016	1,164.2000	Closing Purchase	(4,474)	(4,474)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	05/16/2016	1,113.8000	06/13/2016	1,164.2000	Closing Purchase	(5,044)	(5,044)			100/-268	100
RTM6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	05/18/2016	1,097.7000	06/13/2016	1,164.2000	Closing Purchase	(13,308)	(13,308)			100/-268	100
RTM6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	SHF	06/10/2016	1,165.2000	06/13/2016	1,164.2000	Closing Purchase	.96	.96			100/-268	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	06/20/2016	1,156.4000	Closing Purchase	.271	.271			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,146.1000	06/20/2016	1,156.4000	Closing Purchase	(1,034)	(1,034)			100/137	100
RTU6	3	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	06/21/2016	1,149.1000	Closing Purchase	3,002	3,002			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	06/24/2016	1,131.4000	Closing Purchase	2,771	2,771			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	06/30/2016	1,148.8000	Closing Purchase	1,031	1,031			100/137	100
RTU6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	07/08/2016	1,173.4000	Closing Purchase	(2,858)	(2,858)			100/137	100
RTU6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	07/11/2016	1,187.3000	Closing Purchase	(5,638)	(5,638)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	08/09/2016	1,229.4000	Closing Purchase	(7,029)	(7,029)			100/137	100
RTU6	8	800	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/13/2016	1,159.1500	09/08/2016	1,260.4000	Closing Purchase	(81,034)	(81,034)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/14/2016	1,142.9000	09/08/2016	1,260.4000	Closing Purchase	(11,754)	(11,754)			100/137	100
RTU6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/22/2016	1,147.6000	09/08/2016	1,260.4000	Closing Purchase	(22,568)	(22,568)			100/137	100
RTU6	2	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/27/2016	1,081.7000	09/08/2016	1,260.4000	Closing Purchase	(35,748)	(35,748)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	07/05/2016	1,134.8000	09/08/2016	1,260.4000	Closing Purchase	(12,564)	(12,564)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	07/06/2016	1,134.8000	09/08/2016	1,260.4000	Closing Purchase	(12,564)	(12,564)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	07/12/2016	1,203.3000	09/08/2016	1,260.4000	Closing Purchase	(5,714)	(5,714)			100/137	100

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	07/18/2016	1,203.7000	09/08/2016	1,260.4000	Closing Purchase	(5,674)	(5,674)			100/137	100
RTU6	8	800	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	07/27/2016	1,215.1000	09/08/2016	1,260.4000	Closing Purchase	(36,274)	(36,274)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	06/29/2016	1,128.1000	09/08/2016	1,260.4000	Closing Purchase	(13,234)	(13,234)			100/137	100
RTU6	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/16/2016	SHF	08/02/2016	1,200.7000	09/08/2016	1,134.8000	Closing Purchase	6,586	6,586			100/137	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	09/12/2016	1,231.8000	Closing Purchase	2,406	2,406			100/95	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	09/22/2016	1,252.6000	Closing Purchase	326	326			100/95	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/08/2016	1,196.5000	Closing Purchase	5,936	5,936			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/09/2016	1,226.9000	Closing Purchase	5,792	5,792			100/95	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/10/2016	1,252.2000	Closing Purchase	366	366			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/11/2016	1,281.3000	Closing Purchase	(5,088)	(5,088)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/15/2016	1,303.8000	Closing Purchase	(9,588)	(9,588)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	11/22/2016	1,334.0000	Closing Purchase	(15,628)	(15,628)			100/95	100
RTZ6	14	700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/08/2016	1,255.9000	12/05/2016	1,255.9000	Closing Purchase	(30)	(30)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	09/09/2016	1,219.9000	12/05/2016	1,245.1000	Closing Purchase	(5,044)	(5,044)			100/95	100
RTZ6	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	10/04/2016	1,245.1000	12/05/2016	1,245.1000	Closing Purchase	(8)	(8)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	10/04/2016	1,245.1000	12/05/2016	1,219.9000	Closing Purchase	5,036	5,036			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	10/11/2016	1,224.4000	12/05/2016	1,154.3000	Closing Purchase	14,016	14,016			100/95	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	10/11/2016	1,224.4000	12/05/2016	1,224.4000	Closing Purchase	(2)	(2)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	11/01/2016	1,173.9000	12/05/2016	1,224.4000	Closing Purchase	(10,104)	(10,104)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	11/03/2016	1,154.3000	12/05/2016	1,173.9000	Closing Purchase	(3,924)	(3,924)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	11/30/2016	1,326.0000	12/05/2016	1,326.0000	Closing Purchase	(4)	(4)			100/95	100
RTZ6	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,219.9000	12/06/2016	1,348.9000	Closing Purchase	(19,354)	(19,354)			100/95	100
RTZ6	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,219.9000	12/07/2016	1,362.7000	Closing Purchase	(7,141)	(7,141)			100/95	100
RTZ6	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,255.9000	12/07/2016	1,362.6000	Closing Purchase	(10,673)	(10,673)			100/95	100
RTZ6	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,255.9000	12/08/2016	1,383.7000	Closing Purchase	(19,174)	(19,174)			100/95	100
RTZ6	23	1,150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,255.9000	12/12/2016	1,387.9000	Closing Purchase	(151,834)	(151,834)			100/95	100
RTZ6	12	600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,245.1000	12/12/2016	1,387.9000	Closing Purchase	(85,698)	(85,698)			100/95	100
RTZ6	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,224.4000	12/12/2016	1,387.9000	Closing Purchase	(49,059)	(49,059)			100/95	100
RTZ6	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,154.3000	12/12/2016	1,387.9000	Closing Purchase	(46,726)	(46,726)			100/95	100
RTZ6	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,173.9000	12/12/2016	1,387.9000	Closing Purchase	(42,806)	(42,806)			100/95	100

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTZ6	4	200	Russell 2000 Futures - E-mini S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	SHF	12/05/2016	1,326.0000	12/12/2016	1,387.9000	Closing Purchase	(12,386)	(12,386)			100/95	100
ESH6	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	01/14/2016	1,918.7500	Closing Purchase	20,508	20,508			100/101	50
ESH6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	01/21/2016	1,865.7500	Closing Purchase	40,509	40,509			100/101	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	01/25/2016	1,874.7500	Closing Purchase	18,905	18,905			100/101	50
ESH6	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	01/29/2016	1,931.0000	Closing Purchase	24,423	24,423			100/101	50
ESH6	12	600	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	02/16/2016	1,892.0000	Closing Purchase	65,269	65,269			100/101	50
ESH6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/14/2015	2,000.8500	02/17/2016	1,922.7500	Closing Purchase	15,606	15,606			100/101	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/17/2015	2,040.2500	02/17/2016	1,922.7500	Closing Purchase	17,613	17,613			100/101	50
ESH6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/18/2015	1,998.0000	02/17/2016	1,922.7500	Closing Purchase	15,035	15,035			100/101	50
ESH6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/18/2015	1,998.0000	02/25/2016	1,948.7500	Closing Purchase	4,917	4,917			100/101	50
ESH6	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/28/2015	2,047.0000	02/25/2016	1,948.7500	Closing Purchase	4,909	4,909			100/101	50
ESH6	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	12/28/2015	2,047.0000	03/01/2016	1,977.2500	Closing Purchase	3,484	3,484			100/101	50
ESH6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/04/2016	1,998.5000	03/01/2016	1,977.2500	Closing Purchase	3,176	3,176			100/101	50
ESH6	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/04/2016	1,998.5000	03/03/2016	1,990.2500	Closing Purchase	409	409			100/101	50
ESH6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/06/2016	1,977.7500	03/03/2016	1,990.2500	Closing Purchase	(1,258)	(1,258)			100/101	50
ESH6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/06/2016	1,977.7500	03/11/2016	1,988.8000	Closing Purchase	(3,336)	(3,336)			100/101	50
ESH6	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/06/2016	1,991.0000	03/11/2016	1,988.8000	Closing Purchase	852	852			100/101	50
ESH6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/13/2016	1,882.2500	03/11/2016	1,988.8000	Closing Purchase	(31,986)	(31,986)			100/101	50
ESH6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/15/2016	1,872.5000	03/11/2016	1,988.8000	Closing Purchase	(23,274)	(23,274)			100/101	50
ESH6	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/19/2016	1,876.2500	03/11/2016	1,988.8000	Closing Purchase	(28,155)	(28,155)			100/101	50
ESH6	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	01/20/2016	1,852.2500	03/11/2016	1,988.8000	Closing Purchase	(47,817)	(47,817)			100/101	50
ESH6	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	02/05/2016	1,873.0000	03/11/2016	1,988.8000	Closing Purchase	(40,554)	(40,554)			100/101	50
ESH6	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	02/18/2016	1,921.5000	03/11/2016	1,988.8000	Closing Purchase	(16,842)	(16,842)			100/101	50
ESH6	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2016	CME	02/18/2016	1,915.0000	03/11/2016	1,988.8000	Closing Purchase	(18,467)	(18,467)			100/101	50
ESM6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	03/14/2016	2,012.5000	Closing Purchase	(4,975)	(4,975)			100/-703	50
ESM6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	03/17/2016	2,033.5000	Closing Purchase	(10,834)	(10,834)			100/-703	50
ESM6	9	450	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	03/29/2016	2,046.7500	Closing Purchase	(30,338)	(30,338)			100/-703	50
ESM6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	03/31/2016	2,052.2500	Closing Purchase	(7,292)	(7,292)			100/-703	50
ESM6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	04/12/2016	2,054.2500	Closing Purchase	(11,238)	(11,238)			100/-703	50
ESM6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/17/2016	CME	03/11/2016	1,979.4000	04/13/2016	2,074.5000	Closing Purchase	(28,551)	(28,551)			100/-703	50

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.04/27/2016	2,086.0000	Closing Purchase	(10,667)	(10,667)			100/-703	.50
ESM6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.05/24/2016	2,074.5000	Closing Purchase	(19,034)	(19,034)			100/-703	.50
ESM6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.05/26/2016	2,089.5000	Closing Purchase	(11,017)	(11,017)			100/-703	.50
ESM6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.06/02/2016	2,103.7500	Closing Purchase	(12,442)	(12,442)			100/-703	.50
ESM6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.06/08/2016	2,118.2500	Closing Purchase	(20,838)	(20,838)			100/-703	.50
ESM6	13	650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/11/2016	1,979.4000	.06/13/2016	2,096.3000	Closing Purchase	(76,024)	(76,024)			100/-703	.50
ESM6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.03/23/2016	2,027.7500	.06/13/2016	2,096.3000	Closing Purchase	(10,293)	(10,293)			100/-703	.50
ESM6	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.04/05/2016	2,039.0000	.06/13/2016	2,096.3000	Closing Purchase	(28,684)	(28,684)			100/-703	.50
ESM6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.04/15/2016	2,074.0000	.06/13/2016	2,096.3000	Closing Purchase	(2,237)	(2,237)			100/-703	.50
ESM6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.04/25/2016	2,079.2500	.06/13/2016	2,096.3000	Closing Purchase	(3,424)	(3,424)			100/-703	.50
ESM6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.04/29/2016	2,057.5000	.06/13/2016	2,096.3000	Closing Purchase	(7,774)	(7,774)			100/-703	.50
ESM6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/17/2016	CME	.06/10/2016	2,095.0000	.06/13/2016	2,096.3000	Closing Purchase	(274)	(274)			100/-703	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.06/20/2016	2,081.5000	Closing Purchase	.568	.568			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.06/24/2016	2,048.7500	Closing Purchase	.5,765	.5,765			100/63	.50
ESU6	9	450	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.06/27/2016	1,985.0000	Closing Purchase	45,982	45,982			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.07/08/2016	2,121.5000	Closing Purchase	(5,148)	(5,148)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.07/14/2016	2,158.2500	Closing Purchase	(7,107)	(7,107)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.08/11/2016	2,184.2500	Closing Purchase	(14,560)	(14,560)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.09/02/2016	2,178.7500	Closing Purchase	(13,735)	(13,735)			100/63	.50
ESU6	15	750	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/13/2016	2,087.2500	.09/08/2016	2,184.6000	Closing Purchase	(73,058)	(73,058)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/14/2016	2,064.7500	.09/08/2016	2,184.6000	Closing Purchase	(11,992)	(11,992)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/29/2016	2,056.2500	.09/08/2016	2,184.6000	Closing Purchase	(19,263)	(19,263)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.06/29/2016	2,066.0000	.09/08/2016	2,184.6000	Closing Purchase	(11,867)	(11,867)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.07/05/2016	2,077.7500	.09/08/2016	2,184.6000	Closing Purchase	(16,038)	(16,038)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.07/06/2016	2,077.7500	.09/08/2016	2,184.6000	Closing Purchase	(16,038)	(16,038)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.07/15/2016	2,153.0000	.09/08/2016	2,184.6000	Closing Purchase	(3,167)	(3,167)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.07/18/2016	2,158.5000	.09/08/2016	2,184.6000	Closing Purchase	(2,617)	(2,617)			100/63	.50
ESU6	35	1,750	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.07/27/2016	2,160.2500	.09/08/2016	2,184.6000	Closing Purchase	(42,733)	(42,733)			100/63	.50
ESU6	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.09/01/2016	2,163.5000	.09/08/2016	2,184.6000	Closing Purchase	(2,117)	(2,117)			100/63	.50
ESU6	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2016	CME	.09/01/2016	2,163.5000	.09/08/2016	2,077.7500	Closing Purchase	12,851	12,851			100/63	.50

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	09/22/2016	2,166.2500	Closing Purchase	2,336	2,336			100/100	50
ESZ6	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	10/19/2016	2,138.7500	Closing Purchase	15,672	15,672			100/100	50
ESZ6	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	11/07/2016	2,119.7500	Closing Purchase	20,363	20,363			100/100	50
ESZ6	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	11/09/2016	2,158.7500	Closing Purchase	7,672	7,672			100/100	50
ESZ6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	11/10/2016	2,165.0000	Closing Purchase	2,586	2,586			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	11/21/2016	2,191.2500	Closing Purchase	(3,996)	(3,996)			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	12/07/2016	2,233.0000	Closing Purchase	(16,521)	(16,521)			100/100	50
ESZ6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	12/08/2016	2,245.2500	Closing Purchase	(13,464)	(13,464)			100/100	50
ESZ6	22	1,100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/08/2016	2,178.0000	12/12/2016	2,260.1000	Closing Purchase	(90,376)	(90,376)			100/100	50
ESZ6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/09/2016	2,117.0000	12/12/2016	2,260.1000	Closing Purchase	(28,634)	(28,634)			100/100	50
ESZ6	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	09/26/2016	2,140.2500	12/12/2016	2,260.1000	Closing Purchase	(23,984)	(23,984)			100/100	50
ESZ6	25	1,250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	10/04/2016	2,156.5000	12/12/2016	2,260.1000	Closing Purchase	(129,586)	(129,586)			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	10/11/2016	2,123.2500	12/12/2016	2,260.1000	Closing Purchase	(41,076)	(41,076)			100/100	50
ESZ6	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	10/13/2016	2,118.5000	12/12/2016	2,260.1000	Closing Purchase	(56,668)	(56,668)			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	10/27/2016	2,127.2500	12/12/2016	2,260.1000	Closing Purchase	(39,876)	(39,876)			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	11/01/2016	2,100.7500	12/12/2016	2,260.1000	Closing Purchase	(47,826)	(47,826)			100/100	50
ESZ6	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2016	CME	11/03/2016	2,081.0000	12/12/2016	2,260.1000	Closing Purchase	(53,751)	(53,751)			100/100	50
1349999. Subtotal - Short Futures - Hedging Other														(2,206,022)	(2,206,022)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(2,206,022)	(2,206,022)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(2,206,022)	(2,206,022)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(2,206,022)	(2,206,022)	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

SCHEDULE DB - PART D - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	26,990,000	26,990,000	XXX		V
0299999 - Total				26,990,000	26,990,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				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 - SVO Identified Funds				0	0	XXX
6699999. 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			87,622	87,622	01/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				87,622	87,622	XXX
9999999 - Totals				87,622	87,622	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ (6,603,578) Book/Adjusted Carrying Value \$ (6,603,578)
2. Average balance for the year
- Fair Value \$ 7,592,713 Book/Adjusted Carrying Value \$ 7,592,713
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ NAIC 2 \$ 87,622 NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJ010		1	5,451,777	5,451,777	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MUSD15		1	2,200,000	2,200,000	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2033 JAJ015		1	2,500,000	2,500,000	10/15/2033
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJ010		1	4,204,337	4,204,337	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MUSD15		1	1,000,000	1,000,000	06/15/2017
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	8,263,869	8,263,869	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				28,720,002	28,720,002	XXX
0599999. Total - U.S. Government Bonds				28,720,002	28,720,002	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
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	2,200,000	2,200,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,200,000	2,200,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	3,370,000	3,370,000	11/15/2038
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	2,025,000	2,025,000	01/01/2036
751093-FE-0	RALEIGH NC CTRS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,980,000	2,980,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				8,375,000	8,375,000	XXX
3199999. Total - U.S. Special Revenues Bonds				10,575,000	10,575,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	900,485	899,795	01/15/2018
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	3,409,415	3,411,442	06/07/2017
05531F-AK-9	BB&T CORPORATION 2.15% Due 3/22/2017 MS22		1FE	5,507,629	5,507,420	03/22/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	2,818,696	2,816,677	09/14/2017
06050T-KW-1	BANK OF AMERICA NA 6.1% Due 6/15/2017 JD15		1FE	1,428,440	1,429,014	06/15/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	2,500,155	2,499,948	02/14/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	2,500,663	2,501,130	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MUSD8		1FE	4,900,000	4,900,000	12/08/2017
07373Q-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	1,902,670	1,903,267	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	3,498,586	3,500,880	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	4,506,530	4,500,000	05/10/2017
14042Q-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	4,529,085	4,529,987	02/13/2017
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	1,104,809	1,105,547	02/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,251,965	1,253,572	08/15/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	4,483,193	4,501,684	06/02/2017
38141E-LA-5	GOLDMAN SACHS GROUP Flt % Due 3/29/2017 MUSD29		1FE	4,696,267	4,696,089	03/29/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	2,759,527	2,761,871	06/27/2017
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,029,676	1,031,200	08/15/2017
52908W-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,500,000	3,500,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	1,203,040	1,202,781	02/02/2017
63743H-EH-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 A024		1FE	699,447	699,466	04/24/2017
693476-BB-8	PNC FUNDING CORP 5 5/8% Due 2/1/2017 FA1		1FE	1,003,024	1,003,493	02/01/2017
69353P-CG-1	PNC BANK NA 1 1/8% Due 1/27/2017 JJ27		1FE	959,069	958,990	01/27/2017
69430B-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	1,000,000	1,000,000	11/30/2017
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	4,804,570	4,800,000	03/28/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	4,806,816	4,800,000	07/28/2017
816851-AS-8	SEMPRA ENERGY 2.3% Due 4/1/2017 A01		2FE	3,005,829	3,008,467	04/01/2017
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Mo-1		1FE	5,955,000	5,955,000	03/01/2048
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	2,059,798	2,061,649	09/11/2017
89113W-GD-2	TORONTO DOMINION BANK NY Flt % Due 2/10/2017 FMAN10		1FE	4,700,000	4,700,000	02/10/2017
95709T-AB-6	WESTAR ENERGY INC 5.15% Due 1/1/2017 JJ1		1FE	1,500,000	1,500,000	01/01/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				88,923,380	88,939,366	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	4,202,038	4,203,854	11/10/2017
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,423,500	2,423,500	02/01/2031
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	1,340,226	1,340,222	07/24/2017
52177F-AA-2	LRF 2016-1 A1 1% Due 6/19/2017 Mo-15		1FE	1,169,368	1,170,206	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				9,135,132	9,137,782	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				98,058,512	98,077,148	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				119,843,382	119,859,369	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				17,510,132	17,512,782	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				137,353,514	137,372,151	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
262006-2Q-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			30,249	30,249	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				30,249	30,249	XXX
000000-0Q-0	Huntington National Bank Money Market Account			2,358,408	2,358,408	
000000-0Q-0	Key Bank Money Market Account			13,664	13,664	
000000-0Q-0	BB&T Bank Money Market Account			2,354,252	2,354,252	
9099999. Total - Cash (Schedule E Part 1 type)				4,726,323	4,726,323	XXX
000000-0Q-0	CHUDWI CP 0.85% Due 1/3/2017 At Mat			3,699,563	3,699,563	01/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,699,563	3,699,563	XXX
9999999 - Totals				145,809,650	145,828,286	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(1,761,629)	Book/Adjusted Carrying Value \$	(1,756,266)
2. Average balance for the year	Fair Value \$	190,176,182	Book/Adjusted Carrying Value \$	187,302,740

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					(1,072,494)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					4,372,736	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					614,262	XXX
FIFTH THIRD BANK CINCINNATI, OH					4,249,738	XXX
GOLDMAN SACHS NEW YORK, NY					1,170,900	XXX
HUNTINGTON BANK COLUMBUS, OH					4,373,604	XXX
JP MORGAN/CHASE NEW YORK, NY					(10,649,413)	XXX
M&T BANK BUFFALO, NY					1,305,925	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			434,398	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	4,799,656	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4,799,656	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	4,799,656	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	22,438,691	4. April.....	30,923,603	7. July.....	14,106,791	10. October.....	6,179,799
2. February.....	22,650,115	5. May.....	14,675,387	8. August.....	5,071,290	11. November.....	7,172,133
3. March.....	23,153,654	6. June.....	13,761,514	9. September.....	(2,368,202)	12. December.....	4,799,656

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of policy holders and creditors			108,547	108,567
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policy holders			30,000	30,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of policy holders			108,547	108,567
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B Protection of policy holders			211,119	207,466
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of "all" policy holders	105,560	103,733		
33. New York	NY					
34. North Carolina	NC	B Protection of policy holders			501,289	501,381
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policy holders	4,500,547	4,523,405		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,606,107	4,627,138	959,502	955,981
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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