



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 400 Broadway, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.integritylife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402
(Name) (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett Secretary Edward Joseph Babbitt
President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

<u>Edward Joseph Babbitt</u>	<u>John Finn Barrett</u>	<u>Jill Tripp McGruder</u>
<u>Jonathan David Niemeyer</u>	<u>Donald Joseph Wuebbiling</u>	

State of Ohio SS:
County of Hamilton

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this 20 day of April, 2018

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

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,251,486,832	0	5,251,486,832	5,059,295,756
2. Stocks:				
2.1 Preferred stocks	21,788,763	0	21,788,763	21,788,763
2.2 Common stocks	564,560,684	0	564,560,684	563,283,084
3. Mortgage loans on real estate:				
3.1 First liens	471,805,069	0	471,805,069	455,804,717
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$53,003,325), cash equivalents (\$113,015,661) and short-term investments (\$0)	166,018,986	0	166,018,986	108,564,571
6. Contract loans (including \$ premium notes)	108,850,201	0	108,850,201	107,728,359
7. Derivatives	112,092,007	0	112,092,007	121,934,379
8. Other invested assets	206,901,854	0	206,901,854	205,931,762
9. Receivables for securities	13,970,211	0	13,970,211	3,751,514
10. Securities lending reinvested collateral assets	8,277,205	0	8,277,205	5,346,557
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,925,751,812	0	6,925,751,812	6,653,429,462
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	51,349,118	0	51,349,118	46,275,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,181,053	0	11,181,053	14,742,462
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	4,247,877	0	4,247,877	4,002,684
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	19,785,981	6,673,347	13,112,634	12,854,743
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	387,343	0	387,343	111,395
24. Health care (\$) and other amounts receivable	1,212,319	70,120	1,142,199	211,404
25. Aggregate write-ins for other than invested assets	2,060,511	0	2,060,511	2,058,847
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,015,996,091	6,743,467	7,009,252,624	6,733,706,764
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,425,142,800	0	2,425,142,800	2,476,505,986
28. Total (Lines 26 and 27)	9,441,138,891	6,743,467	9,434,395,424	9,210,212,750
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. CSV Company Owned Life Insurance	2,060,511	0	2,060,511	2,058,847
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,060,511	0	2,060,511	2,058,847

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$4,547,617,646 less \$ included in Line 6.3 (including \$703,957,428 Modco Reserve)	4,547,617,646	4,456,632,053
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,011,125,566	950,011,238
4. Contract claims:		
4.1 Life	204,366	191,000
4.2 Accident and health		
5. Policyholders' dividends \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$14,433,056 ceded	14,433,056	17,312,677
9.4 Interest Maintenance Reserve	12,175,295	12,447,121
10. Commissions to agents due or accrued-life and annuity contracts \$718,958 , accident and health \$ and deposit-type contract funds \$	718,958	662,564
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	200,738	202,579
13. Transfers to Separate Accounts due or accrued (net) (including \$(36,981,430) accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,170,037	(4,561,575)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,911,625)	(2,262,645)
15.1 Current federal and foreign income taxes, including \$(395,810) on realized capital gains (losses)	4,443,344	190,504
15.2 Net deferred tax liability		
16. Unearned investment income	24	24,450
17. Amounts withheld or retained by company as agent or trustee	2,030,255	2,017,117
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	12,512,066	10,138,775
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	103,088,705	105,941,114
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,961,670	4,884,436
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	10,528,809	16,889,367
24.09 Payable for securities	88,635,680	10,350,555
24.10 Payable for securities lending	230,269,521	178,253,350
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	94,914,967	98,623,431
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,137,119,078	5,857,948,111
27. From Separate Accounts Statement	2,425,142,800	2,476,505,986
28. Total liabilities (Lines 26 and 27)	8,562,261,878	8,334,454,097
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	658,163,872	658,163,872
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	210,969,674	214,594,781
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	869,133,546	872,758,653
38. Totals of Lines 29, 30 and 37	872,133,546	875,758,653
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,434,395,424	9,210,212,750
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	94,520,000	98,160,000
2502. Uncashed drafts and checks that are pending escheatment to the state	394,967	463,431
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	94,914,967	98,623,431
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	166,437,198	205,517,834	845,693,395
2. Considerations for supplementary contracts with life contingencies	3,430,734	3,037,257	9,563,065
3. Net investment income	61,186,878	52,575,615	263,386,116
4. Amortization of Interest Maintenance Reserve (IMR)	324,092	326,128	1,615,609
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	295,091	307,734	1,210,991
7. Reserve adjustments on reinsurance ceded	(14,104,627)	(24,385,937)	(72,074,175)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,174,037	4,224,330	15,799,016
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	717,132	291,210	2,840,320
9. Totals (Lines 1 to 8.3)	222,460,535	241,894,171	1,068,034,337
10. Death benefits	695,760	1,913,557	9,319,873
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	59,521,908	51,539,583	210,109,770
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	91,047,966	86,510,284	331,983,159
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,996,881	1,084,332	11,014,259
18. Payments on supplementary contracts with life contingencies	1,628,740	1,438,134	6,092,115
19. Increase in aggregate reserves for life and accident and health contracts	91,222,346	102,248,989	524,946,218
20. Totals (Lines 10 to 19)	250,113,601	244,734,879	1,093,465,394
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,424,523	11,556,963	45,334,904
22. Commissions and expense allowances on reinsurance assumed	3,226	3,376	14,658
23. General insurance expenses	10,534,238	9,795,679	43,441,039
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,352,757	914,099	3,773,990
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(53,949,251)	(39,207,961)	(160,626,341)
27. Aggregate write-ins for deductions	1,603,761	734,349	4,160,395
28. Totals (Lines 20 to 27)	219,082,855	228,531,384	1,029,564,039
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,377,680	13,362,787	38,470,298
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,377,680	13,362,787	38,470,298
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,839,154	1,709,628	(6,524,146)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,461,474)	11,653,159	44,994,444
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (423,954) (excluding taxes of \$ 28,144 transferred to the IMR)	2,787,712	(1,163,183)	(23,876,015)
35. Net income (Line 33 plus Line 34)	1,326,238	10,489,976	21,118,429
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	875,758,653	808,318,188	808,318,188
37. Net income (Line 35)	1,326,238	10,489,976	21,118,429
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,592,076)	(7,389,424)	18,609,260	50,641,617
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	4,688,693	(525,894)	(22,179,017)
41. Change in nonadmitted assets	(5,098,940)	3,177,183	28,296,984
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			6,270,564
44. Change in asset valuation reserve	2,852,409	(4,549,774)	(16,940,795)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(4,083)	(54,129)	232,683
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus			
54. Net change in capital and surplus for the year (Lines 37 through 53)	(3,625,107)	27,146,622	67,440,465
55. Capital and surplus, as of statement date (Lines 36 + 54)	872,133,546	835,464,810	875,758,653
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	691,756	23,117	2,642,280
08.302. Other Fee Income	20,555	262,976	168,425
08.303. Miscellaneous Income	4,821	5,117	29,615
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	717,132	291,210	2,840,320
2701. Securities Lending Interest Expense	1,279,625	445,787	2,895,618
2702. Pension Expense	350,834	286,614	1,200,431
2703. Reserve Adjustment	(26,740)	1,948	1,395
2798. Summary of remaining write-ins for Line 27 from overflow page	42	0	62,951
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,603,761	734,349	4,160,395
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	169,737,248	208,791,604	855,585,959
2. Net investment income	59,451,518	52,059,475	273,092,496
3. Miscellaneous income	5,070,087	4,220,605	20,785,468
4. Total (Lines 1 to 3)	234,258,853	265,071,684	1,149,463,923
5. Benefit and loss related payments	172,537,481	161,392,140	642,929,492
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,676,780)	(42,046,857)	(164,149,799)
7. Commissions, expenses paid and aggregate write-ins for deductions	22,512,920	23,047,800	100,023,362
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$751,545 tax on capital gains (losses)	190,504	15,467,286	28,001,825
10. Total (Lines 5 through 9)	133,564,125	157,860,369	606,804,880
11. Net cash from operations (Line 4 minus Line 10)	100,694,728	107,211,315	542,659,043
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	252,383,040	146,399,296	721,277,296
12.2 Stocks	736,816	3,482,846	30,267,452
12.3 Mortgage loans	2,055,624	1,705,942	6,175,104
12.4 Real estate	0	0	0
12.5 Other invested assets	4,323,999	5,675,300	42,822,669
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,089	2,843	(14,837)
12.7 Miscellaneous proceeds	78,285,125	46,185,073	7,366,597
12.8 Total investment proceeds (Lines 12.1 to 12.7)	337,787,693	203,451,300	807,894,281
13. Cost of investments acquired (long-term only):			
13.1 Bonds	449,579,341	521,341,938	1,639,046,517
13.2 Stocks	3,849,849	13,479,175	64,515,896
13.3 Mortgage loans	18,055,976	36,790,812	199,632,031
13.4 Real estate	0	0	0
13.5 Other invested assets	5,100,781	8,467,137	39,578,958
13.6 Miscellaneous applications	14,860,017	12,259,086	24,411,405
13.7 Total investments acquired (Lines 13.1 to 13.6)	491,445,964	592,338,148	1,967,184,807
14. Net increase (or decrease) in contract loans and premium notes	1,121,842	(647,228)	(2,761,977)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(154,780,113)	(388,239,620)	(1,156,528,549)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	61,114,328	162,294,143	429,240,801
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	50,425,472	30,130,673	154,793,317
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	111,539,800	192,424,816	584,034,118
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	57,454,414	(88,603,489)	(29,835,388)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	108,564,571	138,399,959	138,399,959
19.2 End of period (Line 18 plus Line 19.1)	166,018,986	49,796,470	108,564,571

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	111,320	142,937	497,227
3. Ordinary individual annuities	166,689,824	205,721,199	846,208,762
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			36,529
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	166,801,144	205,864,136	846,742,518
12. Deposit-type contracts	916,247,003	275,521,421	1,844,499,104
13. Total	1,083,048,147	481,385,557	2,691,241,622
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2018</u>	<u>2017</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	1,326,238	21,118,429
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	1,326,238	21,118,429
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	872,133,546	875,758,653
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	872,133,546	875,758,653

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

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- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2018, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2018:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	11,898,576
2. 12 Months or Longer	\$	9,879,154

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

1. Less than 12 Months	\$	835,585,355
2. 12 Months or Longer	\$	219,416,560

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$299.4 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

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	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	112,092,012	—	112,092,012

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(10,528,809)	—	(10,528,809)

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$785.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	11,052,254	11,052,254	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	14,434,646	14,434,646	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	25,486,900	25,486,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	785,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,599,488	9,599,488	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	13,287,712	13,287,712	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	22,887,200	22,887,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	765,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	11,052,254	11,052,254	—	—	—	—
2. Class B	—	—	—	—	—	—
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)						
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)						

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	900,783,799	897,007,251	721,728,966
2. Current Year General Account Total Collateral Pledged	900,783,799	897,007,251	721,728,966
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	809,545,837	795,465,876	663,848,436
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)			
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)			
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)			
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)			

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	900,783,799	897,007,251	721,728,966
2. Current Year General Account Maximum Collateral Pledged	900,783,799	897,007,251	721,728,966
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	809,545,837	795,465,876	663,848,436

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	721,728,966	721,728,966	—	711,464,259
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	721,728,966	721,728,966	—	711,464,259
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	663,848,436	663,848,436	—	652,800,788
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	663,848,436	663,848,436	—	652,800,788

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	721,728,966	721,728,966	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	721,728,966	721,728,966	—
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)			

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c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO?)

1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: RMBS	—	341,596	—	341,596	—
Common stock: Unaffiliated	187,600,311	1,930,000	—	189,530,311	1,930,000
Common stock: Mutual funds	30,601,268	—	—	30,601,268	—
Derivative assets: Options, purchased	—	14,116,478	97,893,641	112,010,119	—
Derivative assets: Stock warrants	—	81,888	—	81,888	—
Separate account assets*	828,052,171	32,858	—	828,085,029	—
Total assets at fair value	1,046,253,750	16,502,820	97,893,641	1,160,650,211	1,930,000

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(10,528,809)	—	(10,528,809)	—
Total liabilities at fair value	—	(10,528,809)	—	(10,528,809)	—

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

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

Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation.

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(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 03/31/2018

Description	Beginning Balance at 01/01/2018	Transfers into Level 3*	Transfers out of Level 3**	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
a. Assets										
Common stock: Unaffiliated	1,280,000	—	(1,280,000)	—	—	—	—	—	—	—
Derivative assets: Options, purchased	99,935,443	50,769	—	1,855,353	(3,474,469)	4,340,609	—	—	(4,814,064)	97,893,641
Total Assets	101,215,443	50,769	(1,280,000)	1,855,353	(3,474,469)	4,340,609	—	—	(4,814,064)	97,893,641

* Transfers into Level 3 are due to change of price source of a new derivative product.

** Transfers out of Level 3 are due to utilizing net asset value.

- (3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Investments in Level 2 below investment grade residential mortgage-backed securities initially rated NAIC 6. The residential mortgage-backed securities represent subordinated tranches in securitization trusts containing residential mortgage loans originated in 2006. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

The fair value of common stock included in Level 2 has been determined by utilizing recent financing for similar securities.

Derivative instruments included in Level 2 consist of stock warrants and options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

Assets held in Level 2 of the separate accounts carried at fair value primarily include stock warrants. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for stock warrants.

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B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	5,358,005,135	5,251,486,830	30,467,089	4,966,216,792	361,321,254		—
Common stock: Unaffiliated**	214,409,111	214,409,111	212,479,111	1,930,000	—		1,930,000
Common stock: Mutual funds	30,601,268	30,601,268	30,601,268	—	—		—
Preferred stock	22,820,776	21,788,763	—	17,826,818	4,993,958		—
Mortgage loans	473,174,825	471,805,069	—	—	473,174,825		—
Cash, cash equivalents, & short-term investments	166,044,358	166,018,986	166,044,358	—	—		—
Other invested assets: Surplus notes	19,452,799	16,077,226	—	19,452,799	—		—
Securities lending reinvested collateral assets	8,277,205	8,277,205	8,277,205	—	—		—
Derivative assets	112,092,007	112,092,007	—	14,603,118	97,488,889		—
Separate account assets	2,442,927,132	2,425,142,799	828,663,455	1,480,449,253	133,814,424		17,934,063
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,720,224,806)	(1,700,465,706)	—	—	(1,720,224,806)		—
Fixed-indexed annuity contracts	(1,577,241,693)	(1,543,307,596)	—	—	(1,577,241,693)		—
Derivative liabilities	(10,528,809)	(10,528,809)	—	(10,528,809)	—		—
Cash collateral payable	(94,520,000)	(94,520,000)	—	(94,520,000)	—		—
Separate account liabilities*	(1,600,347,259)	(1,548,402,808)	—	—	(1,600,347,259)		—
Securities lending liability	(230,269,521)	(230,269,521)	—	(230,269,521)	—		—

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

**Includes FHLB common stock which is held at cost.

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

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by discounting the expected cash flows using current market-consistent rates applicable to the yield. The fair value of common stock included in Level 2 has been determined by utilizing recent financing for similar securities.

Mortgage Loans

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

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Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

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

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

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
	1	2	3	4	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
					5	6	7	8		9	10
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)			Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

- 25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
- 26. Intercompany Pooling Arrangements. No Change.
- 27. Structured Settlements. No Change.
- 28. Health Care Receivables. No Change.
- 29. Participating Policies. No Change.
- 30. Premium Deficiency Reserves.. No Change.
- 31. Reserves for Life Contracts and Annuity Contracts. No Change.
- 32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
- 33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
- 34. Separate Accounts. No Change.
- 35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 8,162,143
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 315,929,165 | \$ 319,550,305 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 98,940,315 | \$ 96,888,622 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 414,869,480 | \$ 416,438,927 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | |
|--|----------------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ 299,403,088 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ 299,505,494 |
| 16.3 Total payable for securities lending reported on the liability page | \$ 230,269,521 |

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202

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

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

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

- 17.4 If yes, give full information relating thereto:

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

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A.....
MILLIMAN	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes No

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities and Exchange Commission ...	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No

- 18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5*GI securities? Yes No

GENERAL INTERROGATORIES**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$ 469,056,073
1.14	Total Mortgages in Good Standing	\$ 469,056,073
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	\$ 2,748,997
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	\$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure	\$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 471,805,070
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	2,570	1,012,828		1,015,398	.0
2. Alaska	AK	L	.0	100,000		100,000	.0
3. Arizona	AZ	L	151	3,129,697		3,129,848	.0
4. Arkansas	AR	L	.0	757,789		757,789	.0
5. California	CA	L	4,055	12,698,931		12,702,986	762,085
6. Colorado	CO	L	1,717	1,964,926		1,966,643	.0
7. Connecticut	CT	L	26	3,789,783		3,789,809	40,694
8. Delaware	DE	L	.0	203,000		203,000	.0
9. District of Columbia	DC	L	.0	268,187		268,187	.0
10. Florida	FL	L	10,581	18,046,653		18,057,234	215,351
11. Georgia	GA	L	2,930	3,152,017		3,154,947	.0
12. Hawaii	HI	L	.0	1,877,131		1,877,131	369,461
13. Idaho	ID	L	39	227,418		227,457	.0
14. Illinois	IL	L	8,432	7,248,419		7,256,851	1,183,109
15. Indiana	IN	L	1,295	4,894,728		4,896,023	233,762
16. Iowa	IA	L	10,758	407,976		418,734	.0
17. Kansas	KS	L	1,571	500,692		502,263	154,942
18. Kentucky	KY	L	788	2,949,715		2,950,503	205,000
19. Louisiana	LA	L	.0	1,201,776		1,201,776	372,065
20. Maine	ME	L	.0	130,984		130,984	71,219
21. Maryland	MD	L	1,740	2,135,436		2,137,176	755,945
22. Massachusetts	MA	L	39	4,077,870		4,077,909	459,515
23. Michigan	MI	L	629	11,007,802		11,008,431	.0
24. Minnesota	MN	L	12,220	1,239,330		1,251,550	151,318
25. Mississippi	MS	L	291	521,070		521,361	.0
26. Missouri	MO	L	3,995	1,492,705		1,496,700	.0
27. Montana	MT	L	66	195,736		195,802	.0
28. Nebraska	NE	L	3,956	159,408		163,364	.0
29. Nevada	NV	L	33	252,483		252,516	.0
30. New Hampshire	NH	L	.0	1,204,400		1,204,400	.0
31. New Jersey	NJ	L	.0	10,272,140		10,272,140	306,098
32. New Mexico	NM	L	1,279	463,245		464,524	.0
33. New York	NY	N	.0	605,433		605,433	.0
34. North Carolina	NC	L	53	7,572,004		7,572,057	.0
35. North Dakota	ND	L	.0	300		300	.0
36. Ohio	OH	L	21,217	18,211,567		18,232,784	907,892,956
37. Oklahoma	OK	L	2,432	915,891		918,323	.0
38. Oregon	OR	L	1,542	824,991		826,533	.0
39. Pennsylvania	PA	L	5,880	14,533,209		14,539,089	1,286,943
40. Rhode Island	RI	L	.0	181,628		181,628	.0
41. South Carolina	SC	L	2,523	687,709		690,232	216,088
42. South Dakota	SD	L	822	62,641		63,463	.0
43. Tennessee	TN	L	2,304	1,771,735		1,774,039	232,801
44. Texas	TX	L	1,271	13,514,132		13,515,403	976,227
45. Utah	UT	L	.0	656,569		656,569	.0
46. Vermont	VT	L	.0	344,501		344,501	.0
47. Virginia	VA	L	65	1,846,131		1,846,196	108,078
48. Washington	WA	L	979	1,797,316		1,798,295	.0
49. West Virginia	WV	L	2,520	1,764,830		1,767,350	.0
50. Wisconsin	WI	L	551	3,564,962		3,565,513	253,346
51. Wyoming	WY	L	.0	250,000		250,000	.0
52. American Samoa	AS	N				.0	
53. Guam	GU	N				.0	
54. Puerto Rico	PR	N				.0	
55. U.S. Virgin Islands	VI	N				.0	
56. Northern Mariana Islands	MP	N				.0	
57. Canada	CAN	N				.0	
58. Aggregate Other Aliens	OT	XXX	.0	.0	.0	.0	.0
59. Subtotal	XXX		111,320	166,689,824	.0	166,801,144	916,247,003
90. Reporting entity contributions for employee benefits plans	XXX					.0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					.0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					.0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					.0	
94. Aggregate or other amounts not allocable by State	XXX		.0	.0	.0	.0	.0
95. Totals (Direct Business)	XXX		111,320	166,689,824	.0	166,801,144	916,247,003
96. Plus Reinsurance Assumed	XXX		20,793			20,793	
97. Totals (All Business)	XXX		132,113	166,689,824	.0	166,821,937	916,247,003
98. Less Reinsurance Ceded	XXX		50,463	334,275		384,738	
99. Totals (All Business) less Reinsurance Ceded	XXX		81,650	166,355,549	0	166,437,199	916,247,003
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		.0	.0	.0	.0	.0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		.0	.0	.0	.0	.0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....7

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974					OH	NIA	Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA		Ownership	99.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	41.160	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.040	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invnt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invnt LLC II	OH	NIA	The Western and Southern Life Ins Co Western & Southern Investment Holdings LLC	Ownership	26.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA		Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profitment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFroneira Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinulas Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
..0836	Western-Southern Group	..00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	..TX	..NIA	W&S Real Estate Holdings LLC	Ownership	..98.000	WS Mutual Holding Co	..N	
..0836	Western-Southern Group	..00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	..FL	..NIA	W&S Real Estate Holdings LLC	Ownership	..98.000	WS Mutual Holding Co	..N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

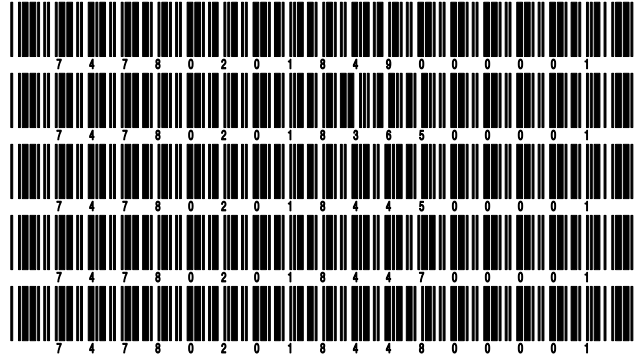
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	42	0	39
2705. Experience Refund	0	0	62,912
2797. Summary of remaining write-ins for Line 27 from overflow page	42	0	62,951

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	455,804,721	262,347,794
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	918,507	112,454,688
2.2 Additional investment made after acquisition	17,137,469	87,177,343
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	2,055,624	6,175,104
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	471,805,073	455,804,721
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	471,805,073	455,804,721
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	471,805,073	455,804,721

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	206,842,909	199,043,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	88,183	2,275,841
2.2 Additional investment made after acquisition	5,012,598	37,303,117
3. Capitalized deferred interest and other		0
4. Accrual of discount	14	54
5. Unrealized valuation increase (decrease)	(713,955)	18,282,059
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	4,323,999	42,822,669
8. Deduct amortization of premium and depreciation	3,897	3,015,112
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized	0	4,223,933
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	206,901,854	206,842,909
12. Deduct total nonadmitted amounts		911,147
13. Statement value at end of current period (Line 11 minus Line 12)	206,901,854	205,931,762

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,644,367,625	4,721,567,138
2. Cost of bonds and stocks acquired	453,429,190	1,703,562,413
3. Accrual of discount	652,719	3,108,219
4. Unrealized valuation increase (decrease)	(1,990,009)	(15,184,778)
5. Total gain (loss) on disposals	110,089	3,995,176
6. Deduct consideration for bonds and stocks disposed of	253,119,856	751,544,748
7. Deduct amortization of premium	5,263,457	19,245,809
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	350,000	1,889,986
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,837,836,301	5,644,367,625
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	5,837,836,301	5,644,367,625

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,298,606,180	521,130,308	413,944,579	37,643,983	3,443,435,892			3,298,606,180
2. NAIC 2 (a)	1,476,805,002	2,217,598,488	2,129,061,374	(64,166,371)	1,501,175,745			1,476,805,002
3. NAIC 3 (a)	238,047,958	18,455,325	6,067,702	21,756,681	272,192,262			238,047,958
4. NAIC 4 (a)	126,298,355	10,736,851	11,652,549	(4,129,132)	121,253,525			126,298,355
5. NAIC 5 (a)	11,093,033	1,678,719	1,436	3,829,030	16,599,346			11,093,033
6. NAIC 6 (a)	574,758	0	3,903	(2,637)	568,218			574,758
7. Total Bonds	5,151,425,286	2,769,599,691	2,560,731,543	(5,068,446)	5,355,224,988	0	0	5,151,425,286
PREFERRED STOCK								
8. NAIC 1	9,185,874				9,185,874			9,185,874
9. NAIC 2	12,602,889				12,602,889			12,602,889
10. NAIC 3	0				0			0
11. NAIC 4	0				0			0
12. NAIC 5	0				0			0
13. NAIC 6	0				0			0
14. Total Preferred Stock	21,788,763	0	0	0	21,788,763	0	0	21,788,763
15. Total Bonds and Preferred Stock	5,173,214,049	2,769,599,691	2,560,731,543	(5,068,446)	5,377,013,751	0	0	5,173,214,049

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$84,251,296 ; NAIC 2 \$19,486,861 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	76,411,816
2. Cost of short-term investments acquired		10,551,485
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		86,962,041
7. Deduct amortization of premium		1,260
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	105,045,003
2. Cost Paid/(Consideration Received) on additions	5,460,675
3. Unrealized Valuation increase/(decrease)	(5,025,421)
4. Total gain (loss) on termination recognized	2,708,985
5. Considerations received/(paid) on terminations	6,626,064
6. Amortization	
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	101,563,178
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	101,563,178

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,267,108
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	230,787
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	777,463
3.14 Section 1, Column 18, prior year	(217,712)
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	777,463
3.24 Section 1, Column 19, prior year	(217,712)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(1,023,171)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(1,023,171)
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)	1,497,895
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,497,895

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2018 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.....	101,563,201
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,497,894
3. Total (Line 1 plus Line 2)	103,061,095
4. Part D, Section 1, Column 5	113,589,906
5. Part D, Section 1, Column 6	(10,528,811)
6. Total (Line 3 minus Line 4 minus Line 5)	0

	Fair Value Check
7. Part A, Section 1, Column 16	101,563,201
8. Part B, Section 1, Column 13	0
9. Total (Line 7 plus Line 8)	101,563,201
10. Part D, Section 1, Column 8	112,092,012
11. Part D, Section 1, Column 9	(10,528,811)
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	1,497,894
15. Part D, Section 1, Column 11	1,497,894
16. Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	97,771,024	57,188,483
2. Cost of cash equivalents acquired	2,557,008,201	9,017,569,660
3. Accrual of discount		165
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	3,089	7,822
6. Deduct consideration received on disposals	2,541,766,653	8,976,995,106
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)	113,015,661	97,771,024
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	113,015,661	97,771,024

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0009061	Westminster		CO		08/01/2016	4.500	0	4,873,411	50,900,000
0009063	Charleston		SC		10/14/2016	4.500	0	2,515,513	37,550,000
0009065	Washington		DC		11/04/2016	4.500	0	5,129,125	54,300,000
0009066	Westfield		IN		11/22/2016	4.450	0	346,185	13,400,000
0009070	Louisville		KY		04/20/2017	4.550	0	4,273,234	58,400,000
0009073	Seattle		WA		03/28/2018	5.220	918,507	0	69,420,000
0599999. Mortgages in good standing - Commercial mortgages-all other							918,507	17,137,468	283,970,000
0899999. Total Mortgages in good standing							918,507	17,137,468	283,970,000
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							918,507	17,137,468	283,970,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0009044	Springville	UT		04/05/2006		2,912,088	0	0	0	0	0	0	0	35,766	0	0	0
0009047	Ocala	FL		10/19/2007		3,460,012	0	0	0	0	0	0	0	520,260	0	0	0
0009048	Naples	FL		03/04/2010		7,286,380	0	0	0	0	0	0	0	55,245	0	0	0
0009049	City of Industry	CA		06/02/2011		4,184,367	0	0	0	0	0	0	0	31,136	0	0	0
0009050	Houston	TX		09/28/2011		6,272,615	0	0	0	0	0	0	0	77,712	0	0	0
0009052	Brentwood	TN		07/17/2014		8,643,217	0	0	0	0	0	0	0	136,077	0	0	0
0009053	Frankfort	KY		12/12/2014		17,334,581	0	0	0	0	0	0	0	229,023	0	0	0
0009054	Eldersburg	MD		12/16/2014		26,213,577	0	0	0	0	0	0	0	143,504	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,177,270	0	0	0	0	0	0	0	64,300	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,860,987	0	0	0	0	0	0	0	42,151	0	0	0
0009057	Aurora	CO		10/08/2015		21,600,152	0	0	0	0	0	0	0	140,257	0	0	0
0009058	Westfield	IN		11/03/2015		24,558,381	0	0	0	0	0	0	0	104,965	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,700,135	0	0	0	0	0	0	0	120,594	0	0	0
0009060	Vineyard	UT		12/07/2015		31,465,236	0	0	0	0	0	0	0	137,316	0	0	0
0009062	Humble	TX		08/03/2016		21,921,149	0	0	0	0	0	0	0	97,756	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,873,657	0	0	0	0	0	0	0	119,182	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,199,139	0	0	0	0	0	0	0	329	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,983	0	0	0	0	0	0	0	52	0	0	0
0299999. Mortgages with partial repayments							298,162,926	0	0	0	0	0	0	2,055,625	0	0	0
0599999 - Totals							298,162,926	0	0	0	0	0	0	2,055,625	0	0	0

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	ALINDA FUND I LP INFRASTRUCTURE FUND Goldman Sachs LP LP	WILMINGTON New York	DE NY	ALINDA FUND I LP INFRASTRUCTURE FUND Goldman Sachs LP LP		09/08/2006 07/18/2016	1	107,778 1,000,000			2,606,175	2.090 2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated												
	Benefit Street Partners Debt Fund IV LP THL Credit DIRECT LENDING FUND III LLC	WILMINGTON BOSTON	DE MA	Benefit Street Partners Debt Fund IV LP THL Credit DIRECT LENDING FUND III LLC		01/24/2017 10/24/2016	2	2,627,962 1,276,858			4,351,368	0.570 3.170
2199999. Joint Venture Interests - Other - Unaffiliated												
	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7			AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	1	02/12/2018		88,183	3,904,820	0	4,351,368	XXX
2499999. Surplus Debentures, etc - Affiliated												
								88,183	0	0	0	XXX
4499999. Total - Unaffiliated												
								0	5,012,598	0	6,957,543	XXX
4599999. Total - Affiliated												
								88,183	0	0	0	XXX
4699999 - Totals												
								88,183	5,012,598	0	6,957,543	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value							15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	01/05/2018	765,163	0	0	0	0	0	0	765,163	765,163	0	0	0	0	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated																				
	ALINDA FUND I LP INFRASTRUCTURE FUND Goldman Sachs LP LP	WILMINGTON New York	DE NY	ALINDA FUND I LP INFRASTRUCTURE FUND Goldman Sachs LP LP	09/08/2006 07/18/2016	01/25/2018 01/23/2018	117,660 258,726	0	0	0	0	0	0	117,660 258,726	117,660 258,726	0	0	0	0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated																				
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	02/16/2018	467,289	0	0	0	0	0	0	467,289	467,289	0	0	0	228,656	
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II	11/30/2006	03/02/2018	15,361	0	0	0	0	0	0	15,361	15,361	0	0	0	0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2018	59,173	0	0	0	0	0	0	59,173	59,173	0	0	0	0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/02/2018	165,122	0	0	0	0	0	0	165,122	165,122	0	0	0	0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	03/06/2018	597,980	0	0	0	0	0	0	597,980	597,980	0	0	0	0	
	TOW Direct Lending LLC	LOS ANGELES	CA	TOW Direct Lending LLC	03/31/2015	01/09/2018	1,191,972	0	0	0	0	0	0	1,191,972	1,191,972	0	0	0	207,089	
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	01/31/2018	685,552	0	0	0	0	0	0	685,552	685,552	0	0	0	453,748	
2199999. Joint Venture Interests - Other - Unaffiliated																				
							3,182,450	0	0	0	0	0	0	3,182,450	3,182,450	0	0	0	889,493	
4499999. Total - Unaffiliated																				
							4,323,999	0	0	0	0	0	0	4,323,999	4,323,999	0	0	0	1,028,357	
4599999. Total - Affiliated																				
							0	0	0	0	0	0	0	0	0	0	0	0	0	
4699999 - Totals																				
							4,323,999	0	0	0	0	0	0	4,323,999	4,323,999	0	0	0	1,028,357	

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z9-2	G2 #765168 4.602% 11/20/61		.03/01/2018	Interest Capitalization		513,062	513,062	.0	1
36230U-YF-0	G2 4.673% 09/20/61		.02/01/2018	Interest Capitalization		3,064	3,064	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.01/01/2018	Interest Capitalization		4,325	4,325	.0	1
38379U-CX-0	GNR 2016-2 10 0.907% 04/16/57		.02/23/2018	PERFORMANCE TRUST CAPITAL		4,004,752	.0	39,019	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		.03/13/2018	DEUTSCHE BANK		19,514	20,000	125	1
0599999. Subtotal - Bonds - U.S. Governments						4,544,717	540,451	39,144	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2.000% 09/27/18	A.	.01/12/2018	FIRST TENNESSEE		1,762,987	1,762,000	10,768	1FE
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN 3.750% 01/11/28	D.	.01/03/2018	BANK of AMERICA SEC		1,991,420	2,000,000	.0	2FE
1099999. Subtotal - Bonds - All Other Governments						3,754,407	3,762,000	10,768	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2018	Interest Capitalization		59,140	59,140	.0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.03/01/2018	Interest Capitalization		63,816	63,816	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2018	Interest Capitalization		20,184	20,184	.0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.03/01/2018	Interest Capitalization		83,537	83,537	.0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		.03/01/2018	Interest Capitalization		29,839	29,839	.0	1
3140J7-IMZ-5	FN BM3075 3.500% 07/01/32		.02/28/2018	INTL FCSTONE FINANCIAL INC		12,967,366	12,750,214	17,354	1
45204E-C9-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL 3.648% 08/15/31		.01/11/2018	J P MORGAN SEC FIXED INC		3,520,000	3,520,000	.0	1FE
45204E-D2-1	ILLINOIS ST FIN AUTH REVENUE MEDICAL 3.698% 08/15/32		.01/11/2018	J P MORGAN SEC FIXED INC		4,090,000	4,090,000	.0	1FE
45204E-D3-9	ILLINOIS ST FIN AUTH REVENUE MEDICAL 3.748% 08/15/33		.01/11/2018	J P MORGAN SEC FIXED INC		2,690,000	2,690,000	.0	1FE
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		.01/19/2018	HUNTINGTON INVESTMENT CO		5,675,000	5,675,000	.0	2AM
3199999. Subtotal - Bonds - U.S. Special Revenues						29,198,882	28,981,730	17,354	XXX
009363-AN-2	AIRGAS INC 1.650% 02/15/18		.02/05/2018	WELLS FARGO		2,999,910	3,000,000	23,650	1FE
020002-BF-7	ALLSTATE CORPORATION 2.932% 03/29/23		.03/26/2018	BANK of AMERICA SEC		7,000,000	7,000,000	.0	2FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		.03/02/2018	ROBERT W. BAIRD		5,031,686	5,483,000	25,773	1FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		.03/20/2018	DEUTSCHE BANK		4,101,585	4,153,504	72,998	1FE
035240-AK-6	ANHEUSER-BUSCH INBEV WGR 2.449% 01/12/24		.03/20/2018	BARCLAYS		7,000,000	7,000,000	.0	1FE
04010L-AN-3	ARES CAPITAL CORP 4.875% 11/30/18		.01/11/2018	WELLS FARGO		2,858,856	2,800,000	17,442	2FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		.01/08/2018	BANK of AMERICA SEC		2,988,630	3,000,000	.0	2FE
05531F-AZ-6	BB&T CORPORATION 2.150% 02/01/21		.01/05/2018	WELLS FARGO		4,949,600	5,000,000	21,799	1FE
05548W-AA-5	BBCMS 2018-TALL A 2.530% 03/15/37		.03/19/2018	BARCLAYS		14,909,523	15,000,000	.0	1FE
05548W-AC-1	BBCMS 2018-TALL B 2.779% 03/15/37		.03/19/2018	BARCLAYS		12,911,526	12,990,000	.0	1FE
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		.03/15/2018	J P MORGAN SEC FIXED INC		3,607,695	3,500,000	70,342	1FE
060505-DB-7	BANK of AMERICA CORP 5.490% 03/15/19		.03/23/2018	FIFTH THIRD SECURITIES		1,085,737	1,060,000	1,940	2FE
06051G-HE-2	BANK of AMERICA CORP 2.815% 03/05/24		.02/28/2018	BANK of AMERICA SEC		5,000,000	5,000,000	.0	1FE
064255-AL-6	BANK of TOKYO-MIT UFJ 1.650% 02/26/18		.01/11/2018	MITSUBISHI UFJ SECURITIES		2,799,720	2,800,000	17,967	1FE
064255-BL-5	BANK of TOKYO-MIT UFJ 1.700% 03/05/18		.01/11/2018	MITSUBISHI UFJ SECURITIES		3,649,927	3,650,000	22,579	1FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		.03/01/2018	Interest Capitalization		958	958	.0	5*
126378-AD-0	CSMC 2007-1 1A1D 5.942% 02/25/37		.03/01/2018	Interest Capitalization		.0	.0	.0	1FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.998% 10/25/44		.01/17/2018	BROWNSTONE INV GROUP,LLC		4,110,757	4,022,913	8,040	1FM
126650-CH-1	CVS CORP 1.900% 07/20/18		.01/10/2018	GOLDMAN SACHS		3,059,357	3,060,000	27,696	2FE
126650-CX-6	CVS CORP 4.300% 03/25/28		.03/06/2018	BANK of AMERICA SEC		10,845,340	11,000,000	.0	2FE
15672W-AJ-3	CEQUEL COM HLDG 1/CAP 7.500% 04/01/28		.03/22/2018	GOLDMAN SACHS		1,365,000	1,365,000	.0	5FE
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		.01/02/2018	Tax Free Exchange		2,077,000	2,077,000	.0	3FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		.01/30/2018	BANK of AMERICA SEC		1,299,558	1,300,000	5,525	1FE
166754-AS-0	CHEVRON PHILLIPS CHEM 3.700% 06/01/28		.02/27/2018	J P MORGAN SEC FIXED INC		1,991,820	2,000,000	.0	1FE
172967-HC-8	CITIGROUP 2.500% 09/26/18		.03/02/2018	FIFTH THIRD SECURITIES		1,234,938	1,235,000	13,722	2FE
17401Q-AR-2	CITIZENS BANK NA/RI 3.252% 03/29/23		.03/26/2018	MORGAN STANLEY FIXED INC		27,000,000	27,000,000	.0	2FE
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		.02/09/2018	FIFTH THIRD SECURITIES		1,500,225	1,500,000	43,573	1FE
24422E-UA-5	JOHN DEERE CAPITAL 2.700% 01/06/23		.01/03/2018	HONG KONG SHANGHAI BK		6,994,820	7,000,000	.0	1FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		.01/04/2018	GOLDMAN SACHS		1,500,135	1,500,000	11,417	2FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		.01/29/2018	J P MORGAN SEC HI-YIELD		1,493,865	1,492,000	3,896	3FE
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		.02/07/2018	GOLDMAN SACHS		2,900,174	2,900,000	17,219	2FE
256677-AF-2	DOLLAR GENERAL CORP 4.125% 05/01/28		.03/26/2018	GOLDMAN SACHS		998,990	1,000,000	.0	2FE
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		.01/29/2018	FIFTH THIRD SECURITIES		620,409	620,000	1,664	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		.01/11/2018	GOLDMAN SACHS		1,352,106	1,350,000	2,906	2FE
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC 4.000% 03/15/33		.03/20/2018	MORGAN STANLEY FIXED INC		1,996,880	2,000,000	.0	1FE
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		.02/08/2018	BANK of AMERICA SEC		4,943,750	5,000,000	10,694	1FE
31428X-BQ-8	FEDEX CORP 4.050% 02/15/48		.01/29/2018	MORGAN STANLEY FIXED INC		1,991,680	2,000,000	.0	2FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		.02/27/2018	Various		2,688,789	2,690,000	7,948	1FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		.01/10/2018	FIFTH THIRD SECURITIES		1,155,748	1,135,000	8,725	2FE
40428H-PQ-9	HSC USA INC 1.700% 03/05/18		.02/09/2018	FIFTH THIRD SECURITIES		2,559,722	2,560,000	18,542	1FE
42806D-BQ-1	HERTZ 2018-A A 3.290% 02/25/24		.01/17/2018	BANK of AMERICA SEC		3,999,563	4,000,000	.0	1FE
446150-AH-7	HUNTINGTON BANCSHARES INC 2.600% 08/02/18		.01/05/2018	FIFTH THIRD SECURITIES		702,457	700,000	7,937	2FE

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.400% 10/30/18		03/13/2018	FIFTH THIRD SECURITIES		723,224	725,000	6,525	2FE
49456B-AQ-4	KINDER MORGAN 5.200% 03/01/48		02/22/2018	MIZUHO SECURITIES USA INC		2,992,770	3,000,000	0	2FE
52524M-AV-1	LXS 2007-9 WIF3 5.115% 04/25/37		03/01/2018	Interest Capitalization		238	238	0	1FM
55336V-AM-2	MPLX LP 4.500% 04/15/38		02/05/2018	BANK of AMERICA SEC		1,976,220	2,000,000	0	2FE
55336V-AN-0	MPLX LP 4.700% 04/15/48		02/05/2018	BANK of AMERICA SEC		1,986,960	2,000,000	0	2FE
55336V-AP-5	MPLX LP 4.900% 04/15/58		02/05/2018	BANK of AMERICA SEC		3,971,560	4,000,000	0	2FE
55336V-AR-1	MPLX LP 4.000% 03/15/28		02/05/2018	MIZUHO SECURITIES USA INC		1,991,020	2,000,000	0	2FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		01/10/2018	GOLDMAN SACHS		4,399,604	4,400,000	30,388	1FE
57629W-CG-3	MASSMUTUAL GLOBAL FUND 2.950% 01/11/25		01/08/2018	J P MORGAN SEC FIXED INC		1,995,980	2,000,000	0	1FE
59018Y-N6-4	MERRILL BAC 6.875% 04/25/18		02/08/2018	FIFTH THIRD SECURITIES		1,412,008	1,398,000	28,567	1FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		03/26/2018	STIFEL NICHOLAS		2,787,428	2,800,000	30,053	1FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		03/21/2018	SUSQUEHANNA		1,193,112	1,200,000	7,893	2FE
63874L-AA-2	NOMS 2018-TECH A 2.577% 11/15/34		01/19/2018	NATIXIS SECURITIES		30,000,000	30,000,000	0	1FE
666807-BF-8	NORTHROP GRUMMAN CORP 1.750% 06/01/18		03/12/2018	FIFTH THIRD SECURITIES		2,960,730	2,965,000	14,846	2FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		02/14/2018	US BANCORP		1,973,244	1,950,000	19,990	2FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		03/08/2018	CREDIT SUISSE FIRST BOSTON		2,962,031	3,000,000	4,375	1FE
69371V-AM-9	PSMC 2018-1A A12 3.500% 02/25/48		03/08/2018	CREDIT SUISSE FIRST BOSTON		5,302,921	5,500,000	8,021	1FE
713448-DD-7	PEPSICO INC 4.450% 04/14/46		01/24/2018	BANK of AMERICA SEC		3,310,005	2,980,000	37,573	1FE
743756-AE-8	PROV ST JOSEPH HLTH OBL 3.930% 10/01/48		01/30/2018	CITIGROUP GLOBAL MKTS		9,000,000	9,000,000	0	1FE
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		03/27/2018	CITIGROUP GLOBAL MKTS		1,990,000	2,000,000	0	2FE
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		01/11/2018	GOLDMAN SACHS		1,502,010	1,500,000	3,258	2FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		01/05/2018	GOLDMAN SACHS		1,302,405	1,300,000	12,870	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		01/18/2018	RBC/DAIN		11,500,000	11,500,000	0	1FE
81663A-AD-7	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange		9,860,848	10,000,000	279,792	4FE
816851-BC-2	SEMPRA ENERGY 1.970% 07/15/19		01/09/2018	RBC/DAIN		1,725,000	1,725,000	0	2FE
816851-BD-0	SEMPRA ENERGY 2.220% 01/15/21		01/09/2018	RBC/DAIN		5,000,000	5,000,000	0	2FE
853254-AU-4	STANDARD CHARTERED 1.700% 04/17/18		01/11/2018	GOLDMAN SACHS		2,318,678	2,320,000	9,750	1FE
882384-AE-0	TEXAS EASTERN TRANSMISSI 4.150% 01/15/48		01/04/2018	DEUTSCHE BANK		1,982,340	2,000,000	0	2FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		01/31/2018	PRIVATE PLACEMENT		23,834	23,834	0	4
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125% 02/15/26		02/07/2018	RBC/DAIN		1,482,000	1,482,000	0	3FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		01/11/2018	GOLDMAN SACHS		1,895,246	1,895,000	10,423	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/18/2018	US BANCORP		5,500,165	5,500,000	47,972	2FE
92340L-AC-3	VEREIT OPERATING PARTNER 3.950% 08/15/27		02/22/2018	BANK of AMERICA SEC		3,853,831	4,055,000	4,894	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/06/2018	GOLDMAN SACHS		3,631,165	3,632,000	31,679	2FE
06367T-JW-1	BANK OF MONTREAL 1.350% 08/28/18	A.	01/11/2018	GOLDMAN SACHS		1,879,135	1,886,000	9,760	1FE
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A.	03/16/2018	BANK of AMERICA SEC		2,171,000	2,171,000	0	4FE
023150-AA-6	AMBAC LSN1 LLC 7.308% 02/12/23	D.	02/12/2018	Various		312,761	312,761	0	5*
05585J-AA-8	BSPRT 2018-FL3 A 2.736% 03/15/28	D.	03/23/2018	J P MORGAN SEC FIXED INC		23,490,000	23,490,000	0	1FE
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	D.	03/19/2018	BANK of AMERICA SEC		2,130,000	2,000,000	21,403	3FE
21688A-AL-6	RABOBANK 2.750% 01/10/23	D.	01/03/2018	GOLDMAN SACHS		4,996,500	5,000,000	0	1FE
22546Q-AV-9	CREDIT SUISSE NEW YORK 1.700% 04/27/18	D.	01/10/2018	GOLDMAN SACHS		1,999,380	2,000,000	7,083	1FE
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.500% 01/17/27	D.	03/19/2018	J P MORGAN SEC FIXED INC		2,090,000	2,000,000	19,556	2FE
539439-AR-0	LLOYDS BANKING GROUP PLC 4.375% 03/22/28	D.	03/15/2018	MORGAN STANLEY FIXED INC		2,989,410	3,000,000	0	1FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D.	03/16/2018	Various		5,013,000	5,000,000	0	2FE
71654Q-CE-0	PETROLEOS MEXICANOS 5.375% 03/13/22	D.	03/28/2018	Tax Free Exchange		4,978,054	5,000,000	0	2FE
756250-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	D.	02/28/2018	FIFTH THIRD SECURITIES		998,500	1,000,000	9,444	1FE
82620K-AB-9	SIEMENS 1.450% 05/25/18	D.	03/06/2018	Various		2,946,112	2,950,000	9,669	1FE
82620K-AL-7	SIEMENS 2.350% 10/15/26	D.	01/10/2018	WELLS FARGO		1,871,300	2,000,000	11,358	1FE
857006-AE-0	STATE GRID OVERSEAS INV 2.750% 05/04/22	D.	01/09/2018	Various		11,348,790	11,470,000	58,704	1FE
87266X-AA-1	TRTX 2018-FL1 A 2.558% 02/15/35	D.	02/05/2018	WELLS FARGO		10,000,000	10,000,000	0	1FE
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D.	03/07/2018	RBC/DAIN		7,252,500	7,000,000	36,191	3FE
88032W-AG-1	TENCENT HOLDINGS LTD 3.595% 01/19/28	D.	01/11/2018	BANK of AMERICA SEC		4,998,750	5,000,000	0	1FE
899415-AE-3	TULLOW OIL PLC 7.000% 03/01/25	D.	03/16/2018	J P MORGAN SEC HI-YIELD		876,000	876,000	0	4FE
68781@-AC-3	THAMES WATER PP 3.570% 03/22/25	D.	02/26/2018	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						408,102,373	408,951,208	1,296,031	XXX
118230-AS-0	BUCKEYE PARTNERS 6.375% 01/22/78		01/18/2018	WELLS FARGO		3,978,960	4,000,000	0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						3,978,960	4,000,000	0	XXX
8399997. Total - Bonds - Part 3						449,579,339	446,235,389	1,363,297	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						449,579,339	446,235,389	1,363,297	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks						0	XXX	0	XXX	
38174@-10-8	Golub Capital Investment Corpo		.01/30/2018	PRIVATE PLACEMENT	16,000,000	240,000	0	0	U	
38174@-10-8	Golub Capital Investment Corp BDC 3		.02/23/2018	PRIVATE PLACEMENT	13,333,330	200,000	0	0	U	
38174@-10-8	Golub Capital Investment Corpo		.02/26/2018	PRIVATE PLACEMENT	14,000,000	210,000	0	0	U	
38174@-10-8	Golub Capital Investment Corp BDC 3		.02/20/2018	Tax Free Exchange	36,000,000	540,000	0	0	U	
001055-10-2	AFLAC INC		.03/19/2018	Stock Split	16,613,000	0	0	0	L	
20030N-10-1	COMCAST CORP CL A		.03/26/2018	S. G. COWEN SECURITIES CORP.	20,100,000	668,249	0	0	L	
31337#-10-5	FHLB CINCINNATI		.03/22/2018	FHLB CINCINNATI	19,916,000	1,991,600	0	0	A	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							3,849,849	XXX	0	XXX
9799997. Total - Common Stocks - Part 3							3,849,849	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	
9799999. Total - Common Stocks							3,849,849	XXX	0	XXX
9899999. Total - Preferred and Common Stocks							3,849,849	XXX	0	XXX
9999999 - Totals							453,429,188	XXX	1,363,297	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues4

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.642% 12/20/61		03/01/2018	Paydown		187,745	187,745	203,660	189,710	.0	(1,965)	.0	(1,965)	.0	187,745	.0	.0	.0	1,535	08/01/2045	1
36176F-2S-0	G2 #765164 4.593% 10/20/61		03/01/2018	Paydown		531,399	531,399	572,109	535,174	.0	(3,775)	.0	(3,775)	.0	531,399	.0	.0	.0	4,313	10/20/2061	1
36176F-29-2	G2 #765168 4.602% 11/20/61		02/01/2018	Paydown		96,431	96,431	103,240	96,431	.0	(677)	.0	(677)	.0	96,431	.0	.0	.0	3,625	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33 Government National Mortgage Association A POOL # AU4920		03/01/2018	Paydown		116,723	116,723	116,868	116,827	.0	(105)	.0	(105)	.0	116,723	.0	.0	.0	514	01/15/2033	1
36194S-PD-4	3.020% 09/15/41		03/01/2018	Paydown		67,127	67,127	68,365	68,338	.0	(1,211)	.0	(1,211)	.0	67,127	.0	.0	.0	338	09/15/2041	1
36230U-YF-0	G2 4.673% 09/20/61		03/01/2018	Paydown		134,056	134,056	144,388	134,559	.0	(915)	.0	(915)	.0	134,056	.0	.0	.0	1,384	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.686% 10/20/61		03/01/2018	Paydown		78,607	78,607	84,577	79,293	.0	(686)	.0	(686)	.0	78,607	.0	.0	.0	606	10/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2018	Paydown		65,626	65,626	67,052	65,675	.0	(271)	.0	(271)	.0	65,626	.0	.0	.0	724	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.471% 02/16/44		03/01/2018	Paydown		5,415	5,415	5,225	5,272	.0	.0	.0	143	.0	5,415	.0	.0	.0	49	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.295% 11/16/42		03/01/2018	Paydown		798	798	766	798	.0	.0	.0	.0	.0	798	.0	.0	.0	8	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2018	Paydown		256,169	256,169	285,679	276,081	.0	(19,912)	.0	(19,912)	.0	256,169	.0	.0	.0	1,367	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2018	Paydown		15,349	15,349	16,008	15,622	.0	(273)	.0	(273)	.0	15,349	.0	.0	.0	115	08/20/2026	1
38378K-DQ-9	GNR 2013 46 10 1.087% 08/16/42		03/01/2018	Paydown		.0	.0	84,740	39,451	.0	(39,451)	.0	(39,451)	.0	.0	.0	.0	.0	3,472	08/16/2042	1
38379U-CX-0	GNR 2016-2 10 0.907% 04/16/57		03/01/2018	Paydown		70,045	70,045	4,892	.0	.0	.0	.0	.0	70,045	.0	.0	.0	53	04/16/2057	1	
38379U-Q2-5	GNR 2016-140 10 0.936% 05/16/58		03/01/2018	Paydown		.0	.0	17,678	18,435	.0	(18,435)	.0	(18,435)	.0	.0	.0	.0	.0	348	05/16/2058	1
38379U-TJ-5	GNR 2016-72 10 0.889% 12/16/55		03/01/2018	Paydown		.0	.0	67,122	50,671	.0	(50,671)	.0	(50,671)	.0	.0	.0	.0	.0	1,681	12/16/2055	1
38379U-VS-2	GNR 2016-85 10 1.121% 03/16/57		03/01/2018	Paydown		.0	.0	19,619	19,545	.0	(19,545)	.0	(19,545)	.0	.0	.0	.0	.0	179	03/16/2057	1
38379U-XP-6	GNR 2016-98 10 0.955% 05/16/58		03/01/2018	Paydown		.0	.0	20,116	16,433	.0	(16,433)	.0	(16,433)	.0	.0	.0	.0	.0	379	05/16/2058	1
690353-H9-1	OPIC US Agency Floating Rate 1.593% 09/15/22		03/15/2018	Redemption	100.0000	49,940	49,940	49,940	49,940	.0	.0	.0	.0	.0	49,940	.0	.0	.0	189	09/15/2022	1
690353-XQ-5	OPIC WRDN 0.870% 07/15/25		01/15/2018	Redemption	100.0000	236,111	236,111	236,111	236,111	.0	.0	.0	.0	.0	236,111	.0	.0	.0	790	07/15/2025	1
05999999	Subtotal - Bonds - U.S. Governments					1,911,541	1,841,496	2,168,155	2,015,043	0	(109,029)	0	(109,029)	0	1,911,541	0	0	0	21,669	XXX	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		01/02/2018	Redemption	100.0000	2,020,000	2,020,000	2,020,000	2,020,000	.0	.0	.0	.0	.0	2,020,000	.0	.0	.0	6,523	12/01/2030	1FE
17999999	Subtotal - Bonds - U.S. States, Territories and Possessions					2,020,000	2,020,000	2,020,000	2,020,000	0	0	0	0	0	2,020,000	0	0	0	6,523	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2018	Redemption	100.0000	26,168	26,168	26,168	26,168	.0	.0	.0	.0	.0	26,168	.0	.0	.0	151	02/01/2042	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/28/2018	Call	100.0000	161,051	161,051	161,051	161,051	.0	.0	.0	.0	.0	161,051	.0	.0	.0	1,526	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2018	Paydown		52,799	52,799	53,129	53,035	.0	(236)	.0	(236)	.0	52,799	.0	.0	.0	181	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2018	Paydown		110,592	110,592	114,929	113,930	.0	(3,338)	.0	(3,338)	.0	110,592	.0	.0	.0	519	08/15/2042	1
3128PP-NF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2018	Paydown		18,820	18,820	19,184	19,031	.0	(212)	.0	(212)	.0	18,820	.0	.0	.0	124	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2018	Paydown		21,611	21,611	22,095	21,894	.0	(283)	.0	(283)	.0	21,611	.0	.0	.0	178	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2018	Paydown		5,537	5,537	5,887	5,776	.0	(239)	.0	(239)	.0	5,537	.0	.0	.0	38	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2018	Paydown		6,569	6,569	6,983	6,854	.0	(285)	.0	(285)	.0	6,569	.0	.0	.0	49	07/01/2025	1
3128PT-UT-0	FGLMC # J14194 3.000% 01/01/26		03/01/2018	Paydown		26,246	26,246	25,393	25,652	.0	594	.0	594	.0	26,246	.0	.0	.0	133	01/01/2026	1
312903-SX-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2018	Paydown		2,067	2,067	2,149	2,058	.0	.8	.0	.8	.0	2,067	.0	.0	.0	37	08/15/2021	1
31335A-UL-0	FG #660587 4.000% 02/01/46		03/01/2018	Paydown		598,953	598,953	630,632	630,324	.0	(31,370)	.0	(31,370)	.0	598,953	.0	.0	.0	3,707	02/01/2046	1
313615-AQ-0	FNMA # 050415 9.000% 03/01/21		03/01/2018	Paydown		25	25	25	25	.0	.0	.0	.0	.0	25	.0	.0	.0	.0	03/01/2021	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		03/01/2018	Paydown		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2018	Paydown		88,948	88,948	87,836	88,042	.0	906	.0	906	.0	88,948	.0	.0	.0	373	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2018	Paydown		528	528	537	536	.0	(8)	.0	(8)	.0	528	.0	.0	.0	5	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2018	Paydown		36,612	36,612	34,896	36,284	.0	328	.0	328	.0	36,612	.0	.0	.0	200	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		03/01/2018	Paydown		205,930	205,930	205,287	205,630	.0	300	.0	300	.0	205,930	.0	.0	.0	1,133	08/15/2024	1
3137AB-FV-8	FHR SER1CL 3.154% 02/25/18		02/01/2018	Paydown		917,829	917,829	925,011	916,347	.0	1,482	.0	1,482	.0	917,829	.0	.0	.0	4,825	02/25/2018	1
3137AB-FV-8	FHR SER1CL 3.154% 02/25/18		01/01/2018	Redemption	100.0000	2,504,337	2,504,337	2,523,934	2,500,293	.0	.0	.0	.0	.0	2,500,293	.0	4,044	4,044	6,582	02/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.703% 09/25/18		03/01/2018	Paydown		.0	.0	15,728	2,083	.0	(2,083)	.0	(2,083)	.0	.0	.0	.0	.0	372	09/25/2018	1
3137AN-HP-7	FHR K707 X1 1.513% 12/25/18		03/01/2018	Paydown		.0	.0	5,600	559	.0	(559)	.0	(559)	.0	.0	.0	.0	.0	171	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2018	Paydown		37,347	37,347	40,586	40,270	.0	(2,923)	.0	(2,923)	.0	37,347	.0	.0	.0	249	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.367% 01/25/22		03/01/2018	Paydown		.0	.0	16,912	7,074	.0	(7,074)	.0	(7,074)	.0	.0	.0	.0	.0	389	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.249% 07/25/22		03/01/2018	Paydown		.0	.0	24,266	14,266	.0	(14,266)	.0	(14,266)	.0	.0	.0	.0	.0	402	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		03/01/2018	Paydown		220,378	220,378	206,059	195,556	.0	24,822	.0	24,822	.0	220,378	.0	.0	.0	824	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2018	Paydown		78,017	78,017	72,671	74,275	.0	3,742	.0	3,742	.0	78,017						

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2018	Paydown		1,574	1,574	1,562	1,565	.0	.9	.0	.9	.0	1,574	.0	.0	.0	.9	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.550% 09/25/25		03/01/2018	Paydown		.0	.0	10,227	8,157	.0	(8,157)	.0	(8,157)	.0	.0	.0	.0	.0	226	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.293% 01/25/27		03/01/2018	Paydown		.0	.0	3,871	3,550	.0	(3,550)	.0	(3,550)	.0	.0	.0	.0	.0	86	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 2.942% 04/01/30		03/01/2018	Paydown		1,294	1,294	1,282	1,296	.0	.89	.0	.89	.0	1,294	.0	.0	.0	.6	04/01/2030	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2018	Paydown		91,287	91,287	88,648	89,299	.0	1,988	.0	1,988	.0	91,287	.0	.0	.0	.414	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2018	Paydown		152,335	152,335	156,453	155,891	.0	(3,555)	.0	(3,555)	.0	152,335	.0	.0	.0	.869	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2018	Paydown		118,549	118,549	124,212	124,212	.0	(5,663)	.0	(5,663)	.0	118,549	.0	.0	.0	.224	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		03/01/2018	Paydown		35,135	35,135	34,505	34,536	.0	599	.0	599	.0	35,135	.0	.0	.0	.824	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2018	Paydown		16,135	16,135	15,494	15,747	.0	388	.0	388	.0	16,135	.0	.0	.0	.77	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2018	Paydown		72,930	72,930	77,990	77,217	.0	(4,287)	.0	(4,287)	.0	72,930	.0	.0	.0	.308	01/01/2033	1
3138XT-UL-7	FNMA AI4186 POOL # AI4186 3.500% 05/01/44		03/01/2018	Paydown		471,895	471,895	471,951	471,897	.0	(2)	.0	(2)	.0	471,895	.0	.0	.0	2,874	05/01/2044	1
31390J-G6-1	FNMA # 648071 6.500% 07/01/32		01/01/2018	Paydown		19,181	19,181	19,187	19,170	.0	.11	.0	.11	.0	19,181	.0	.0	.0	104	07/01/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2018	Paydown		39,454	39,454	37,791	38,615	.0	839	.0	839	.0	39,454	.0	.0	.0	318	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2018	Paydown		48,604	48,604	52,052	50,162	.0	(1,558)	.0	(1,558)	.0	48,604	.0	.0	.0	311	05/25/2033	1
31393E-LQ-0	FNN 2003-W12 2A6 5.000% 06/25/43		03/01/2018	Paydown		31,876	31,876	30,795	31,329	.0	546	.0	546	.0	31,876	.0	.0	.0	263	06/25/2043	1
31393U-A6-0	FNN 2003-W19 1A7 5.620% 11/25/33		03/01/2018	Paydown		65,134	65,134	70,065	67,553	.0	(2,419)	.0	(2,419)	.0	65,134	.0	.0	.0	629	11/25/2033	1
31393U-AK-9	FNN 2003-W17 1A7 5.750% 08/25/33		03/01/2018	Paydown		81,417	81,417	88,490	84,166	.0	(2,749)	.0	(2,749)	.0	81,417	.0	.0	.0	726	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		03/01/2018	Paydown		481,822	481,822	467,681	474,959	.0	6,863	.0	6,863	.0	481,822	.0	.0	.0	4,451	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2018	Paydown		67,909	67,909	75,167	71,084	.0	(3,175)	.0	(3,175)	.0	67,909	.0	.0	.0	526	03/25/2029	1
31398F-YA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2018	Paydown		11,523	11,523	11,022	11,326	.0	197	.0	197	.0	11,523	.0	.0	.0	75	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2018	Paydown		36,589	36,589	36,749	36,594	.0	(5)	.0	(5)	.0	36,589	.0	.0	.0	263	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2018	Paydown		51,828	51,828	54,532	52,726	.0	(898)	.0	(898)	.0	51,828	.0	.0	.0	360	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2018	Paydown		39,608	39,608	37,900	38,971	.0	637	.0	637	.0	39,608	.0	.0	.0	290	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2018	Paydown		77,898	77,898	81,294	78,241	.0	(343)	.0	(343)	.0	77,898	.0	.0	.0	566	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2018	Paydown		69,839	69,839	75,906	71,195	.0	(1,356)	.0	(1,356)	.0	69,839	.0	.0	.0	559	09/25/2025	1
31398P-4P-8	FHR 3643 DB 4.500% 03/15/25		03/01/2018	Paydown		56,834	56,834	55,874	56,487	.0	347	.0	347	.0	56,834	.0	.0	.0	422	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2018	Paydown		29,907	29,907	28,374	29,349	.0	558	.0	558	.0	29,907	.0	.0	.0	180	02/15/2025	1
31398Y-W7-3	FHR 3652 DC 4.500% 04/15/25		03/01/2018	Paydown		67,086	67,086	67,505	67,103	.0	(17)	.0	(17)	.0	67,086	.0	.0	.0	504	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2018	Paydown		909	909	900	901	.0	.8	.0	.8	.0	909	.0	.0	.0	.8	08/01/2033	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		03/01/2018	Paydown		77,583	77,583	78,555	78,520	.0	(937)	.0	(937)	.0	77,583	.0	.0	.0	1,026	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2018	Paydown		15,813	15,813	16,505	16,200	.0	(387)	.0	(387)	.0	15,813	.0	.0	.0	132	11/01/2023	1
31416X-LG-3	FNOCN AB2126 3.000% 01/01/26		03/01/2018	Paydown		128,039	128,039	125,539	126,257	.0	1,782	.0	1,782	.0	128,039	.0	.0	.0	.661	01/01/2026	1
31417C-LJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2018	Paydown		44,082	44,082	44,000	43,999	.0	84	.0	84	.0	44,082	.0	.0	.0	238	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2018	Paydown		48,768	48,768	48,722	48,716	.0	52	.0	52	.0	48,768	.0	.0	.0	231	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2018	Paydown		70,013	70,013	70,604	70,326	.0	(313)	.0	(313)	.0	70,013	.0	.0	.0	453	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2018	Paydown		38,624	38,624	39,734	39,270	.0	(646)	.0	(646)	.0	38,624	.0	.0	.0	265	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2018	Paydown		110,463	110,463	114,916	114,076	.0	(3,613)	.0	(3,613)	.0	110,463	.0	.0	.0	794	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2018	Paydown		19,754	19,754	20,309	20,245	.0	(491)	.0	(491)	.0	19,754	.0	.0	.0	112	08/01/2033	1
31418M-UL-7	FNMA # AD0266 5.500% 09/01/22		03/01/2018	Paydown		22,597	22,597	23,861	23,141	.0	(544)	.0	(544)	.0	22,597	.0	.0	.0	210	09/01/2022	1
31418X-Z0-4	FNMA # AD9750 3.500% 12/01/25		03/01/2018	Paydown		54,368	54,368	55,243	54,923	.0	(555)	.0	(555)	.0	54,368	.0	.0	.0	265	12/01/2025	1
31419K-UA-5	FNMA # AE8702 3.500% 11/01/25		03/01/2018	Paydown		45,493	45,493	46,275	45,988	.0	(494)	.0	(494)	.0	45,493	.0	.0	.0	264	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2018	Redemption	100.0000																
34074M-JC-6	JUB PROPERTIES LLC OK REV VRDN 1.770%		03/01/2018	Redemption	100.0000	71,721	71,721	71,721	71,721	.0	.0	.0	.0	.0	71,721	.0	.0	.0	297	07/01/2041	1FE
47759K-AA-7	01/01/36		02/01/2018	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	255	01/01/2036	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		03/01/2018	Redemption	100.0000	3,584	3,584	3,584	3,584	.0	.0	.0	.0	.0	3,584	.0	.0	.0	18	08/01/2046	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/01/2018	Redemption	100.0000	162,232	162,232	162,232	162,232	.0	.0	.0	.0	.0	162,232	.0	.0	.0	780	10/01/2034	1FE
658207-SW-6	NORTH CAROLINA ST HSG SFH 3.600% 07/01/41		03/01/2018	Redemption	100.0000	470,000	470,000	445,325	446,027	.0	23,973	.0	23,973	.0	470,000	.0	.0	.0	10,620	07/01/2041	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/01/2018	Redemption	100.0000	35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	147	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/01/2018	Redemption	100.0000	210,000	210,000	210,000	210,000	.0	.0	.0	.0								

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)
..677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/01/2018	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	884	12/01/2021	1FE
..677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		03/01/2018	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,209	06/01/2024	1FE
..677560-NP-8	OHFA SINGLE FAMILY HSG 2.700% 03/01/36		03/01/2018	Redemption 100.0000		369,923	369,923	369,923	369,923	0	0	0	0	0	369,923	0	0	0	1,298	03/01/2036	1FE
..677560-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		03/01/2018	Redemption 100.0000		335,483	335,483	335,483	335,483	0	0	0	0	0	335,483	0	0	0	1,387	09/01/2037	1FE
..880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		01/02/2018	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	194	07/01/2035	1FE
..88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		03/01/2018	Redemption 100.0000		41,478	41,478	41,425	41,384	0	93	0	93	0	41,478	0	0	0	13,038	09/01/2047	1FE
..91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2018	Redemption 100.0000		85,000	85,000	80,012	81,346	0	3,654	0	3,654	0	85,000	0	0	0	1,913	07/20/2036	1FE
..92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2018	Redemption 100.0000		69,169	69,169	69,169	69,169	0	0	0	0	0	69,169	0	0	0	226	04/25/2042	1FE
..92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/01/2018	Redemption 100.0000		41,895	41,895	41,895	41,895	0	0	0	0	0	41,895	0	0	0	294	10/25/2043	1FE
..92812U-O4-3	VHDA 2014-A A 3.500% 10/25/37		03/01/2018	Redemption 100.0000		64,682	64,682	64,682	64,682	0	0	0	0	0	64,682	0	0	0	13,963	10/25/2037	1FE
..92812U-O5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2018	Redemption 100.0000		407,936	407,936	408,068	408,064	0	(128)	0	(128)	0	407,936	0	0	0	43,356	06/25/2042	1FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2018	Redemption 100.0000		18,326	18,326	18,326	18,326	0	0	0	0	0	18,326	0	0	0	63	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						10,765,950	10,765,950	10,890,809	10,795,726	0	(33,819)	0	(33,819)	0	10,761,906	0	4,044	4,044	135,353	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2018	Paydown		1,620	1,620	1,398	1,388	0	232	0	232	0	1,620	0	0	0	15	05/25/2033	1FM
..00130H-BS-3	AES CORP 7.375% 07/01/21		03/15/2018	TENDER OFFER		782,288	690,000	690,000	690,000	0	0	0	0	0	690,000	0	92,288	92,288	35,904	07/01/2021	3FE
..00130H-BW-4	AES CORP 5.500% 04/15/25		03/21/2018	TENDER OFFER		186,293	177,000	175,230	175,623	0	34	0	34	0	175,657	0	10,636	10,636	4,219	04/15/2025	3FE
..00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		900,000	899,992	899,992	899,992	0	8	0	8	0	900,000	0	0	0	7,875	01/15/2018	2FE
..002824-AU-4	ABBOTT LABS 5.125% 04/01/19		03/22/2018	Call 100.0000		5,538,000	5,538,000	5,819,570	5,582,293	0	(7,767)	0	(7,767)	0	5,574,526	0	(36,526)	(36,526)	281,271	04/01/2019	2FE
..008414-AB-0	ABMT 2013-1 B1 3.605% 07/25/43		03/01/2018	Paydown		71,008	72,148	72,053	72,053	0	(1,045)	0	(1,045)	0	71,008	0	0	0	427	07/25/2043	1FM
..00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2018	Paydown		72,068	72,068	72,536	72,668	0	(599)	0	(599)	0	72,068	0	0	0	370	11/25/2044	1FM
..00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2018	Paydown		114,817	114,817	116,324	115,732	0	(916)	0	(916)	0	114,817	0	0	0	368	03/25/2045	1FM
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2018	Paydown		279,023	279,023	282,511	282,311	0	(3,288)	0	(3,288)	0	279,023	0	0	0	1,043	03/25/2045	1FM
..00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2018	Paydown		35,022	35,022	35,525	35,552	0	(530)	0	(530)	0	35,022	0	0	0	214	06/25/2045	1FM
..00842A-CB-3	ABMT 2015-4 B1 3.588% 06/25/45		03/01/2018	Paydown		34,894	34,894	35,677	35,589	0	(696)	0	(696)	0	34,894	0	0	0	209	06/25/2045	1FM
..00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2018	Paydown		266,693	266,693	271,360	270,721	0	(4,028)	0	(4,028)	0	266,693	0	0	0	1,472	07/25/2045	1FM
..00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2018	Paydown		162,168	162,168	164,296	164,418	0	(2,250)	0	(2,250)	0	162,168	0	0	0	752	12/25/2045	1FM
..009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/15/2018	Maturity		3,000,000	3,000,000	2,999,910	0	0	90	0	90	0	3,000,000	0	0	0	24,750	02/15/2018	1FE
..01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2018	Redemption 100.0000		290,000	290,000	272,388	276,874	0	13,126	0	13,126	0	290,000	0	0	0	6,657	12/31/2025	2FE
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2018	Paydown		33,359	33,746	30,663	29,559	0	3,800	0	3,800	0	33,359	0	0	0	962	09/25/2037	1FM
..02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		02/15/2018	Paydown		321,832	321,832	320,667	321,000	0	825	0	825	0	321,832	0	0	0	91	02/15/2024	1FE
..023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/15/2018	Redemption 100.0000		195,001	195,001	195,001	195,001	0	0	0	0	0	195,001	0	0	0	3,559	02/15/2029	1FE
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/17/2018	Redemption 100.0000		234,633	234,633	234,633	234,633	0	0	0	0	0	234,633	0	0	0	4,194	01/15/2028	1FE
..02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		03/26/2018	TENDER OFFER		203,750	200,000	200,000	200,000	0	0	0	0	0	200,000	0	3,750	3,750	6,632	03/15/2021	4FE
..02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2018	Paydown		8,783	8,783	8,757	8,612	0	171	0	171	0	8,783	0	0	0	62	09/25/2035	1FM
..02666U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2018	Paydown		29,394	29,394	29,393	29,248	0	146	0	146	0	29,394	0	0	0	200	10/17/2036	1FE
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		03/01/2018	Paydown		23,985	23,985	23,984	23,975	0	9	0	9	0	23,985	0	0	0	134	04/17/2052	1FE
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
..035240-AK-6	ANHEUSER-BUSCH INBEV WGR 2.449% 01/12/24		03/26/2018	MORGAN STANLEY FIXED INC		7,030,030	7,000,000	7,000,000	0	0	0	0	0	0	7,000,000	0	30,030	30,030	0	01/12/2024	1FE
..038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	155	10/30/2045	2AM
..05491K-AC-4	BAMLL 2016-FR15 B 8.505% 10/26/47		01/25/2018	Paydown		495,672	495,672	482,661	484,414	0	11,258	0	11,258	0	495,672	0	0	0	3,415	10/26/2047	4AM

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC		02/01/2018	Paydown		564	564	473	511	.0	.53	.0	.53	.0	564	.0	.0	.0	.3	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2018	Paydown		102,581	102,581	105,146	103,841	.0	(1,260)	.0	(1,260)	.0	102,581	.0	.0	.0	492	03/10/2033	1FM
057224-AY-3	BAKER HUGHES INC 7.500% 11/15/18		01/10/2018	Call	100,000	1,000,000	1,000,000	994,440	999,346	.0	.18	.0	.18	.0	999,364	.0	636	636	55,138	11/15/2018	1FE
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2018	Paydown		1,608	1,608	1,518	1,571	.0	.37	.0	.37	.0	1,608	.0	.0	.0	15	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2018	Paydown		4,919	4,919	4,878	4,888	.0	.31	.0	.31	.0	4,919	.0	.0	.0	47	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2018	Paydown		27,273	27,273	27,015	28,270	.0	(997)	.0	(997)	.0	27,273	.0	.0	.0	238	03/25/2035	3FM
05949C-NH-5	BOAIMS 2005-11 1A5 5.750% 12/25/35		03/01/2018	Paydown		11,615	11,615	11,846	11,846	.0	(231)	.0	(231)	.0	11,615	.0	.0	.0	93	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2018	Paydown		7,164	7,164	9,256	9,320	.0	(2,155)	.0	(2,155)	.0	7,164	.0	.0	.0	126	01/25/2037	4FM
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		02/26/2018	Maturity		2,800,000	2,800,000	2,799,720	.0	.280	.0	.280	.0	2,800,000	.0	.0	.0	23,100	02/26/2018	1FE	
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		03/05/2018	Maturity		4,390,000	4,390,000	4,390,312	740,082	.0	(9)	.0	(9)	.0	4,390,000	.0	.0	.0	37,315	03/05/2018	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2018	Paydown		336,850	336,850	335,339	336,539	.0	.311	.0	.311	.0	336,850	.0	.0	.0	1,786	12/15/2022	1FE
12543P-AQ-6	CIVL 2006-21 A15 6.000% 02/25/37		03/01/2018	Paydown		7,652	18,306	4,004	3,995	.0	3,657	.0	3,657	.0	7,652	.0	.0	.0	205	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2018	Paydown		172,647	172,647	172,544	178,044	.0	(5,397)	.0	(5,397)	.0	172,647	.0	.0	.0	1,531	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.151% 11/10/47		03/01/2018	Paydown		.0	.0	.0	28,598	.0	(28,598)	.0	(28,598)	.0	.0	.0	.0	.0	554	11/10/2047	1FE
	Redemption 0.0000																				
12592L-BK-7	COMM 2014-CR20 XA 1.151% 11/10/47		02/01/2018	Redemption	0.0000	.0	.0	(11,606)	(9,369)	.0	.0	.0	.0	.0	(9,369)	.0	9,369	9,369	.0	11/10/2047	1FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2018	Paydown		22,222	22,222	9,525	9,027	.0	13,194	.0	13,194	.0	22,222	.0	.0	.0	123	11/25/2036	1FM
	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1																				
126342-EP-5	0.583% 10/29/26		02/01/2018	Paydown		2,154	2,154	2,128	2,149	.0	.4	.0	.4	.0	2,154	.0	.0	.0	.5	10/29/2026	5*
	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1																				
126342-EP-5	0.583% 10/29/26		02/01/2018	Redemption	0.0014	.0	(719)	(710)	(717)	.0	.0	.0	.0	.0	(717)	.0	717	717	.0	10/29/2026	5*
126378-AD-0	CSMC 2007-1 1A10 5.942% 02/25/37		02/01/2018	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/25/2037	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2018	Paydown		30,082	30,082	30,014	30,013	.0	.70	.0	.70	.0	30,082	.0	.0	.0	151	08/25/2043	1FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.998% 10/25/44		03/01/2018	Paydown		14,590	14,590	14,908	14,908	.0	(319)	.0	(319)	.0	14,590	.0	.0	.0	73	10/25/2044	2FE
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2018	Paydown		177,952	177,952	178,133	178,171	.0	(219)	.0	(219)	.0	177,952	.0	.0	.0	926	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.869% 12/25/44		03/01/2018	Paydown		34,819	34,819	36,523	36,303	.0	(1,484)	.0	(1,484)	.0	34,819	.0	.0	.0	225	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.941% 01/25/45		03/01/2018	Paydown		67,953	67,953	69,099	68,900	.0	(948)	.0	(948)	.0	67,953	.0	.0	.0	447	01/25/2045	1FM
	Redemption 100.0000																				
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/14/2018	Paydown		39,217	39,217	39,217	39,217	.0	.0	.0	.0	.0	39,217	.0	.0	.0	.0	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2018	Paydown		23,182	23,182	23,483	22,623	.0	559	.0	559	.0	23,182	.0	.0	.0	308	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2018	Paydown		22,801	22,801	22,347	22,349	.0	452	.0	452	.0	22,801	.0	.0	.0	209	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2018	Paydown		41,298	41,298	38,706	36,987	.0	4,312	.0	4,312	.0	41,298	.0	.0	.0	312	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2018	Paydown		61,269	61,269	56,674	57,137	.0	4,132	.0	4,132	.0	61,269	.0	.0	.0	613	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		03/01/2018	Paydown		25,154	25,154	23,556	22,890	.0	(1,834)	.0	(1,834)	.0	25,154	.0	.0	.0	219	11/25/2035	2FM
12668G-AC-6	CIVL 2006-S9 A3 5.728% 11/25/35		03/01/2018	Paydown		44,723	44,723	34,191	43,597	.0	1,126	.0	1,126	.0	44,723	.0	.0	.0	434	11/25/2035	1FM
12668X-AD-7	CIVL 2006-S8 A4 5.650% 04/25/36		03/01/2018	Paydown		28,596	28,596	19,795	22,975	.0	5,621	.0	5,621	.0	28,596	.0	.0	.0	271	04/25/2036	1FM
126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35		03/01/2018	Paydown		4,789	4,789	4,399	4,330	.0	459	.0	459	.0	4,789	.0	.0	.0	44	11/25/2035	2FM
126694-JX-7	CIVL 2005-24 A7 5.500% 11/25/35		03/01/2018	Paydown		10,097	11,256	10,575	9,847	.0	250	.0	250	.0	10,097	.0	.0	.0	97	11/25/2035	1FM
12669R-AE-7	CIVL 2007-S1 A5 6.018% 11/25/36		03/01/2018	Paydown		10,380	10,380	6,420	3,313	.0	7,067	.0	7,067	.0	10,380	.0	.0	.0	95	11/25/2036	1FM
12670B-AE-9	CIVL 2007-S2 ASF 6.000% 05/25/37		03/01/2018	Paydown		16,393	16,393	12,221	10,798	.0	5,595	.0	5,595	.0	16,393	.0	.0	.0	181	05/25/2037	1FM
	Redemption 100.0000																				
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		02/10/2018	Redemption	100.0000	31,842	31,842	31,842	31,842	.0	.0	.0	.0	.0	31,842	.0	.0	.0	136	10/10/2038	2
13213P-AA-8	Cambrian VRDN 1.860% 02/01/31		03/01/2018	Paydown		65,500	65,500	65,500	65,500	.0	.0	.0	.0	.0	65,500	.0	.0	.0	244	02/01/2031	1FE
13606B-DE-3	CANADIAN IMP BK COMM NY 2.215% 03/01/18		01/22/2018	CIBC WORLD MARKET		14,999,400	15,000,000	15,000,000	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	(600)	(600)	37,589	03/01/2018	1FE
13606B-DE-3	CANADIAN IMP BK COMM NY 2.215% 03/01/18		03/01/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	41,766	03/01/2018	1FE
14042E-SV-0	CAPITAL ONE NA 1.500% 03/22/18		02/22/2018	Call	100,000	6,000,000	6,000,000	5,995,440	5,997,284	.0	1,710	.0	1,710	.0	5,998,994	.0	1,006	1,006	37,500	03/22/2018	2FE
14042E-AL-1	CAPITAL ONE NA 1.650% 02/05/18		01/05/2018	Call	100,000	1,000,000	1,000,000	999,860	999,918	.0	.10	.0	.10	.0	999,928	.0	72	72	6,875	02/05/2018	2FE
15132E-LC-0	CDMC 2005-1 A5 5.388% 02/18/35		03/01/2018	Paydown		56,261	56,261	56,227	55,399	.0	862	.0	862	.0	56,261	.0	.0	.0	935	02/18/2035	1FM
16412X-AE-5	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		01/02/2018	Tax Free Exchange		2,077,000	2,077,000	2,077,000	2,077,000	.0	.0	.0	.0	.0	2,077,000	.0	.0	.0	.0	06/30/2027	3FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		03/29/2018	Call	100,000	2,800,000	2,800,000	2,799,388	2,799,872	.0	379	.0	379	.0	2,799,809	.0	191	191	.0	05/01/2018	1FE</

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
19990A-AA-7	COMMI 2016-SAVA A 3.528% 10/15/34		03/15/2018	Paydown		1,191,101	1,191,101	1,191,101	1,191,101	.0	.0	.0	.0	.0	1,191,101	.0	.0	.0	6,429	10/15/2034	1FM	
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/15/2018	Maturity		1,500,000	1,500,000	1,500,225	.0	.0	(225)	.0	(225)	.0	1,500,000	.0	.0	.0	44,063	02/15/2018	1FE	
20824Y-AA-5	CONN 2017-A A 2.730% 07/15/19		03/15/2018	Paydown		1,004,736	1,004,736	1,004,711	1,004,734	.0	2	.0	2	.0	1,004,736	.0	.0	.0	4,431	07/15/2019	2AM	
22540A-BT-4	CSFB 97-1R 1M5 7.751% 09/30/24		03/01/2018	Paydown		46	46	45	.0	.0	.45	.0	.45	.0	46	.0	.0	.0	.1	09/30/2024	1FM	
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2018	Paydown	100.0000	9,320	9,320	8,969	9,033	.0	287	.0	287	.0	9,320	.0	.0	.0	.94	06/25/2033	1FM	
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2018	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		19,202	19,202	19,202	19,202	.0	.0	.0	.0	.0	19,202	.0	.0	.0	130	05/15/2034	1FE	
23292B-AB-7	DKN 2017-1A A211 4.030% 11/20/47		02/15/2018	Paydown		3,903	3,903	2,018	2,018	.0	1,885	.0	1,885	.0	3,903	.0	.0	.0	145	08/15/2018	6*	
233046-AF-8	DBUBS 2011-LC1A A2 4.528% 11/10/46		03/01/2018	Paydown		25,941	25,941	26,200	25,955	.0	(14)	.0	(14)	.0	25,941	.0	.0	.0	205	11/10/2046	1FM	
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		03/01/2018	Paydown		169,504	169,504	169,960	169,504	.0	(455)	.0	(455)	.0	169,504	.0	.0	.0	1,028	07/10/2044	1FM	
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		02/01/2018	Paydown		540	540	539	539	.0	.1	.0	.1	.0	540	.0	.0	.0	4	07/10/2044	1FM	
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2018	Paydown		37,891	37,891	38,269	37,861	.0	29	.0	29	.0	37,891	.0	.0	.0	1,705	04/10/2021	1FM	
233851-BP-8	DAHLER FINANCE NA LLC 1.650% 03/02/18		03/02/2018	Maturity		1,000,000	1,000,000	999,870	999,900	.0	100	.0	100	.0	1,000,000	.0	.0	.0	8,250	03/02/2018	1FE	
251510-FX-6	DBALT 2005-4 A6 5.900% 09/25/35		03/01/2018	Paydown		9,959	10,682	9,733	10,108	.0	(48)	.0	(48)	.0	9,959	.0	.0	.0	94	09/25/2035	1FM	
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2018	Paydown		10,433	10,433	8,998	8,228	.0	2,204	.0	2,204	.0	10,433	.0	.0	.0	90	07/25/2036	1FM	
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		1,500,000	1,500,000	1,500,135	.0	.0	(135)	.0	(135)	.0	1,500,000	.0	.0	.0	15,000	02/21/2018	2FE	
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		01/29/2018	JEFFERIES & CO		1,590,472	1,590,472	1,649,096	1,537,439	.0	(2,160)	.0	(2,160)	.0	1,537,439	.0	55,193	55,193	55,193	09/01/2019	3FE	
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		01/25/2018	Paydown		12,500	12,500	12,776	12,790	.0	(290)	.0	(290)	.0	12,500	.0	.0	.0	140	10/25/2045	3AM	
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2018	Paydown		20,000	20,000	20,216	20,193	.0	(193)	.0	(193)	.0	20,000	.0	.0	.0	206	07/25/2047	3AM	
278865-AQ-3	ECOLAB INC 1.550% 01/12/18		01/12/2018	Maturity		2,000,000	2,000,000	1,999,440	1,999,720	.0	280	.0	280	.0	2,000,000	.0	.0	.0	15,500	01/12/2018	2FE	
28415P-AA-2	ENGVT 2016-A A 2.730% 04/25/28		03/25/2018	Paydown	100.0000	521,066	521,066	516,251	517,035	.0	4,031	.0	4,031	.0	521,066	.0	.0	.0	2,283	04/25/2028	1FE	
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/17/2018	Redemption		106,927	106,927	106,927	106,927	.0	.0	.0	.0	.0	106,927	.0	.0	.0	.0	01/19/2031	1FE	
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2018	Paydown		40,587	40,587	36,275	36,779	.0	3,808	.0	3,808	.0	40,587	.0	.0	.0	176	03/25/2043	1FM	
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2018	Paydown		36,417	36,417	36,007	36,007	.0	410	.0	410	.0	36,417	.0	.0	.0	106	02/25/2048	1FE	
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2018	Paydown		42,960	42,960	34,373	31,113	.0	11,847	.0	11,847	.0	42,960	.0	.0	.0	419	08/25/2035	1FM	
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2018	Paydown		13,434	13,375	10,850	(724)	.0	14,158	.0	14,158	.0	13,434	.0	.0	.0	183	08/25/2035	3FM	
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2018	Paydown		26,594	37,626	29,006	24,818	.0	1,776	.0	1,776	.0	26,594	.0	.0	.0	413	09/25/2035	1FM	
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		01/30/2018	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	121	04/30/2047	2AM	
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		01/30/2018	Paydown		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	382	04/30/2047	2AM	
36161R-AE-9	GFCM 2003-1 A5 5.413% 05/12/35		03/01/2018	Paydown		66,365	66,365	73,893	67,744	.0	(1,379)	.0	(1,379)	.0	66,365	.0	.0	.0	1,060	05/12/2035	1FM	
361849-CB-6	GMACC 1997-C1 X 1.079% 07/15/29		03/01/2018	Paydown		.0	.0	900	715	161	(876)	.0	(715)	.0	.0	.0	.0	.0	93	07/15/2029	6FE	
36192K-AU-1	GSMC 2012-GCJ7 AAB 2.935% 05/10/45		03/01/2018	Paydown		501,033	501,033	511,053	503,127	.0	(2,094)	.0	(2,094)	.0	501,033	.0	.0	.0	2,563	05/10/2045	1FM	
3622MI-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2018	Paydown		28,664	29,153	27,773	27,896	.0	768	.0	768	.0	28,664	.0	.0	.0	251	05/25/2037	2FM	
3622MI-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2018	Paydown		32,868	34,117	27,891	31,107	.0	1,761	.0	1,761	.0	32,868	.0	.0	.0	271	05/25/2037	1FM	
362341-TM-1	GSAMP 2005-SEA2 A1 2.227% 01/25/45		03/25/2018	Paydown		31,961	31,961	28,045	31,454	.0	506	.0	506	.0	31,961	.0	.0	.0	93	01/25/2045	1FM	
36249K-AA-8	GSMC 2010-C1 A1 3.679% 08/10/43		03/01/2018	Paydown	100.0000	31,008	31,008	31,937	31,204	.0	(197)	.0	(197)	.0	31,008	.0	.0	.0	196	08/10/2043	1FM	
36873B-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2018	Redemption		34,649	34,649	34,649	34,649	.0	.0	.0	.0	.0	34,649	.0	.0	.0	337	01/15/2026	2	
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		01/22/2018	Maturity		7,300,000	7,300,000	7,339,128	7,303,114	.0	(3,114)	.0	(3,114)	.0	7,300,000	.0	.0	.0	86,688	01/22/2018	1FE	
40428H-PQ-9	HSCB USA INC 1.700% 03/05/18		03/05/2018	Maturity		2,560,000	2,560,000	2,559,722	.0	.0	278	.0	278	.0	2,560,000	.0	.0	.0	21,760	03/05/2018	1FE	
416515-AU-8	HARTFORD FINANCIAL SVCS 6.300% 03/15/18		03/15/2018	Maturity		465,000	465,000	470,757	469,303	.0	(4,303)	.0	(4,303)	.0	465,000	.0	.0	.0	14,648	03/15/2018	2FE	
437089-AE-5	INHSL 2006-1 A5 6.522% 05/25/36		03/01/2018	Paydown		22,835	22,835	3,704	656	.0	22,179	.0	22,179	.0	22,835	.0	.0	.0	103	05/25/2036	1FM	
44643B-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		02/26/2018	Maturity		1,000,000	1,000,000	1,000,820	1,000,074	.0	(74)	.0	(74)	.0	1,000,000	.0	.0	.0	8,500	02/26/2018	1FE	
46187B-AA-1	IHSFR 2017-SFR2 A 2.672% 12/17/36		01/09/2018	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2018	Paydown		2,915	2,915	2,914	2,941	.0	(26)	.0	(26)	.0	2,915	.0	.0	.0	28	09/25/2035	1FM	
46412Q-AC-1	IRIHE 2006-2 2A2 6.240% 02/25/36		01/01/2018	Paydown		64,787	64,787	64,657	64,459	.0	328	.0	328	.0	64,787	.0	.0	.0	337	02/25/2036	1FM	
46412Q-AE-7	IRIHE 2006-2 2A4 6.170% 02/25/36		03/01/2018	Paydown		43,694	43,694	42,673	38,748	.0	4,946	.0	4,946	.0	43,694	.0	.0	.0	383	02/25/2036	1FM	
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		03/15/2018	Paydown		143,795	143,795	159,950	158,595	.0	(14,800)	.0	(14,800)	.0	143,795	.0	.0	.0	1,164	10/15/2056	1FE	
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2018	Paydown		140,887	140,887	145,113	145,018	.0	(4,132)	.0	(4,132)	.0	140,887	.0	.0	.0	905	10/15/2059	1FE	
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2018	Paydown																		

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2018	Paydown		142,858	142,858	142,747	142,762	.0	.96	.0	.96	.0	142,858	.0	.0	.0	.891	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		03/15/2018	Paydown		189,859	189,859	189,692	189,699	.0	.159	.0	.159	.0	189,859	.0	.0	.0	1,118	03/17/2070	1FE
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		03/01/2018	Paydown		23,339	23,339	26,025	23,339	.0	21,908	.0	21,908	.0	45,247	.0	.0	.0	240	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2018	Paydown		14,145	14,145	14,286	14,162	.0	(18)	.0	(18)	.0	14,145	.0	.0	.0	113	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		02/01/2018	Paydown		102,023	102,023	103,042	102,052	.0	(30)	.0	(30)	.0	102,023	.0	.0	.0	4,381	11/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2018	Paydown		38,170	38,170	38,552	38,212	.0	(42)	.0	(42)	.0	38,170	.0	.0	.0	249	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2018	Paydown		166,585	166,585	168,250	167,109	.0	(525)	.0	(525)	.0	166,585	.0	.0	.0	1,206	01/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.839% 12/15/49		03/01/2018	Paydown		.0	.0	9,179	11,753	.0	(11,753)	.0	(11,753)	.0	.0	.0	.0	.0	157	12/15/2049	1FE
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		03/01/2018	Paydown		97,051	97,051	97,756	97,760	.0	(708)	.0	(708)	.0	97,051	.0	.0	.0	510	05/25/2047	1FM
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		03/01/2018	Paydown		21,737	21,737	21,820	21,820	.0	(83)	.0	(83)	.0	21,737	.0	.0	.0	127	12/25/2048	1FE
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		01/30/2018	Paydown		27,500	27,500	27,500	27,500	.0	.0	.0	.0	.0	27,500	.0	.0	.0	248	07/30/2047	2AM
47760Q-AB-9	JIMMY 2017-1A A21I 4.846% 07/30/47		01/30/2018	Paydown		5,625	5,625	5,625	5,625	.0	.0	.0	.0	.0	5,625	.0	.0	.0	68	07/30/2047	2AM
48249Y-AA-3	KSBA 2016-1 A 2.091% 03/25/42		03/25/2018	Paydown		.0	.0	279,975	281,116	.0	(281,116)	.0	(281,116)	.0	.0	.0	.0	.0	15,007	03/25/2042	1FE
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		03/01/2018	Maturity	100.0000	6,000,000	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	191,250	03/01/2018	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2018	Paydown		61,069	61,069	55,437	56,022	.0	5,047	.0	5,047	.0	61,069	.0	.0	.0	600	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2018	Paydown		7,504	7,504	6,539	6,911	.0	593	.0	593	.0	7,504	.0	.0	.0	83	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2018	Paydown		21,577	21,577	20,499	20,499	.0	1,078	.0	1,078	.0	21,577	.0	.0	.0	200	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.124% 11/25/36		03/01/2018	Paydown		61	61	6,999	8,134	.0	(8,073)	.0	(8,073)	.0	.0	.0	.0	.0	70	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 5.115% 04/25/37		02/01/2018	Paydown		9,600	9,600	6,242	6,658	.0	(6,657)	.0	(6,657)	.0	.0	.0	.0	.0	48	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.886% 05/25/37		03/01/2018	Paydown		99,607	92,881	72,809	80,823	.0	18,784	.0	18,784	.0	99,607	.0	.0	.0	14,233	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 1.970% 01/01/33		01/02/2018	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	135	01/01/2033	1FE
532457-AX-6	ELI LILLY 4.500% 03/15/18		03/15/2018	Maturity		1,000,000	1,000,000	1,075,400	1,002,378	.0	(2,378)	.0	(2,378)	.0	1,000,000	.0	.0	.0	22,500	03/15/2018	1FE
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		02/05/2018	Call	100.0000	7,150,000	7,150,000	7,147,652	7,148,668	.0	686	.0	686	.0	7,149,354	.0	646	646	42,622	03/07/2018	1FE
553794-AA-6	MFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/09/2018	Maturity		4,400,000	4,400,000	4,399,604	.0	.0	.0	.0	.0	4,400,000	.0	.0	.0	.0	35,750	02/09/2018	1FE
576434-FW-6	MALT 2004-5 B1 6.230% 06/25/34		03/01/2018	Paydown		75,861	75,861	69,828	70,479	.0	5,382	.0	5,382	.0	75,861	.0	.0	.0	782	06/25/2034	4FM
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/10/2018	Maturity		5,950,000	5,950,000	5,949,524	5,949,870	.0	130	.0	130	.0	5,950,000	.0	.0	.0	44,625	01/10/2018	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2018	Redemption	100.0000	129,333	129,333	129,333	129,333	.0	.0	.0	.0	.0	129,333	.0	.0	.0	3,667	08/01/2025	1FE
60040F-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		01/01/2018	Redemption	100.0000	58,975	58,975	58,975	58,975	.0	.0	.0	.0	.0	58,975	.0	.0	.0	786	06/30/2027	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2018	Paydown		30,643	30,643	16,952	16,438	.0	14,205	.0	14,205	.0	30,643	.0	.0	.0	177	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2018	Paydown		31,693	31,693	19,098	18,420	.0	13,274	.0	13,274	.0	31,693	.0	.0	.0	292	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		03/01/2018	Paydown		20,260	20,260	20,461	20,282	.0	(22)	.0	(22)	.0	20,260	.0	.0	.0	143	07/15/2049	1FM
61767F-BB-6	MSC 2016-LB11 XA 1.659% 08/15/49		03/01/2018	Paydown		.0	.0	40,002	34,367	.0	(34,367)	.0	(34,367)	.0	.0	.0	.0	.0	765	08/15/2049	1FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		03/01/2018	Paydown		103,008	103,008	101,408	101,480	.0	1,528	.0	1,528	.0	103,008	.0	.0	.0	421	07/25/2043	1FM
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		01/01/2018	Redemption	100.0000	301,370	301,370	301,370	301,370	.0	.0	.0	.0	.0	301,370	.0	.0	.0	(4,792)	11/15/2033	1FE
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/01/2018	Maturity		551,000	551,000	551,000	551,000	.0	.0	.0	.0	.0	551,000	.0	.0	.0	15,067	01/01/2018	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		01/01/2018	Redemption	100.0000	234,689	234,689	234,105	234,488	.0	201	.0	201	.0	234,689	.0	.0	.0	7,288	12/30/2020	3AM
693456-AN-5	PITLT 2013-J1 B1 3.562% 09/25/43		03/01/2018	Paydown		43,592	43,592	43,640	43,622	.0	(30)	.0	(30)	.0	43,592	.0	.0	.0	259	09/25/2043	1FM
694308-QN-1	PACIFIC GAS & EL 8.250% 10/15/18		02/18/2018	Call	100.0000	3,000,000	3,000,000	2,980,950	2,997,802	.0	340	.0	340	.0	2,998,142	.0	1,858	1,858	198,173	10/15/2018	1FE
73019F-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2018	Paydown		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	521	09/13/2027	1FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		02/01/2018	Paydown		6,387	6,387	6,387	6,387	.0	.0	.0	.0	.0	6,387	.0	.0	.0	30	08/17/2034	1FE
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		03/01/2018	Paydown		15,308	15,308	16,752	14,015	.0	784	.0	784	.0	15,308	.0	.0	.0	180	06/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2018	Paydown		2,269	2,269	1,029	1,029	.0	1,240	.0	1,240	.0	2,269	.0	.0	.0	31	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2018	Paydown		2,951	2,951	1,632	1,356	.0	1,595	.0	1,595	.0	2,951	.0	.0	.0	40	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2018	Paydown		14,507	14,507	10,397	9,275	.0	5,231	.0	5,231	.0	14,507	.0	.0	.0	101	05/25/2036	1FM
76110W-SZ-0	RASC 2003-KS7 A15 4.966% 09/25/33		02/01/2018	Paydown		54,405	54,405	47,332	48,730	.0	5,675	.0	5,675	.0	54,405	.0	.0	.0	332	09/25/2033	1FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		03/01/2018	Paydown		10,687	10,687	8,806	9,480	.0	1,206	.0	1,206	.0	10,687	.0	.0	.0	78	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2018	Paydown		12,868	12,868	15,589	14,726	.0	(1,858)	.0	(1,858)	.0	12,868	.0	.0	.0	131	11/25/2035	3FM
78419C-AG-9	SGCMS 2016-C5 XA 2.014% 10/10/48		03/01/2018</																		

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange MIZUHO SECURITIES USA		9,860,848	10,000,000	9,846,700	9,858,634	.0	2,214	.0	2,214	.0	9,860,848	.0	.0	.0	279,792	03/15/2025	4FE
816851-BD-0	SEMPRA ENERGY 2.220% 01/15/21		02/21/2018			5,007,800	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	7,800	7,800	.0	12,886	01/15/2021	2FE
81745D-AN-5	SEMT 2013-6 B2 3.525% 05/25/43		03/01/2018	Paydown		39,923	39,923	39,923	39,787	.0	135	.0	135	.0	39,923	.0	.0	.0	235	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2018	Paydown		15,676	15,676	15,404	15,420	.0	255	.0	255	.0	15,676	.0	.0	.0	73	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.088% 07/25/44		03/01/2018	Paydown		51,707	51,707	55,248	54,665	.0	(2,958)	.0	(2,958)	.0	51,707	.0	.0	.0	352	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2018	Paydown		157,332	157,332	153,005	152,990	.0	4,341	.0	4,341	.0	157,332	.0	.0	.0	795	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2018	Paydown		59,166	59,166	59,018	59,056	.0	109	.0	109	.0	59,166	.0	.0	.0	284	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.521% 03/25/43		03/01/2018	Paydown		19,667	19,667	20,184	20,151	.0	(484)	.0	(484)	.0	19,667	.0	.0	.0	122	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2018	Paydown		133,850	133,850	135,680	135,313	.0	(1,463)	.0	(1,463)	.0	133,850	.0	.0	.0	615	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		03/01/2018	Paydown		151,768	151,768	154,922	154,493	.0	(2,725)	.0	(2,725)	.0	151,768	.0	.0	.0	1,041	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		03/01/2018	Paydown		197,266	197,266	193,783	193,812	.0	3,454	.0	3,454	.0	197,266	.0	.0	.0	1,149	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2018	Paydown		121,572	121,572	124,431	124,210	.0	(2,638)	.0	(2,638)	.0	121,572	.0	.0	.0	849	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		03/01/2018	Paydown		348,172	348,172	347,683	347,812	.0	360	.0	360	.0	348,172	.0	.0	.0	1,580	11/25/2046	1FM
826338-AA-3	SIERRA LAND CO 1.650% 03/01/48		03/01/2018	Call 100.0000		5,625,000	5,625,000	5,625,000	5,625,000	.0	.0	.0	.0	5,625,000	.0	.0	.0	.0	22,552	03/01/2048	1FE
	Sierra Receivab120162A ng Co SER 20162A CL A																				
82652W-AA-6	2.330% 07/20/33		03/20/2018	Paydown		813,512	813,512	813,345	813,423	.0	88	.0	88	.0	813,512	.0	.0	.0	3,047	07/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		01/20/2018	Paydown		241,001	241,001	241,001	241,001	.0	.0	.0	.0	241,001	.0	.0	.0	.0	898	05/20/2046	2AM
857477-AF-0	STATE STREET CORP 4.956% 03/15/18		03/15/2018	Maturity		2,193,000	2,193,000	2,256,071	2,207,034	.0	(14,034)	.0	(14,034)	.0	2,193,000	.0	.0	.0	54,343	03/15/2018	2FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2018	Paydown		63,454	63,454	62,460	63,188	.0	266	.0	266	.0	63,454	.0	.0	.0	732	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2018	Paydown		45,151	45,151	36,894	35,961	.0	9,190	.0	9,190	.0	45,151	.0	.0	.0	413	10/25/2035	3FM
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/15/2018	Maturity		4,002,000	4,002,000	4,187,191	4,046,554	.0	(44,554)	.0	(44,554)	.0	4,002,000	.0	.0	.0	145,073	03/15/2018	2FE
87612E-AS-5	TARGET CORP 6.000% 01/15/18		01/15/2018	Maturity		2,000,000	2,000,000	2,022,000	2,000,117	.0	(117)	.0	(117)	.0	2,000,000	.0	.0	.0	60,000	01/15/2018	1FE
	Redemption 100.0000																				
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2018			215,273	215,273	215,273	215,273	.0	.0	.0	.0	215,273	.0	.0	.0	.0	4,988	03/30/2024	2AM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		01/01/2018	Call 100.0000		275,500	275,500	275,500	275,500	.0	.0	.0	.0	275,500	.0	.0	.0	.0	7,419	10/01/2020	3FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2018	Paydown		101,448	101,448	116,276	111,839	.0	(10,392)	.0	(10,392)	.0	101,448	.0	.0	.0	944	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2018	Paydown		346,568	346,568	346,682	346,466	.0	102	.0	102	.0	346,568	.0	.0	.0	1,608	03/25/2054	1FM
	Redemption 100.0000																				
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2018			344,951	344,951	345,852	344,869	.0	83	.0	83	.0	344,951	.0	.0	.0	10,418	01/31/2018	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		03/26/2018	Maturity		3,395,000	3,395,000	3,397,451	1,500,581	.0	(827)	.0	(827)	.0	3,395,000	.0	.0	.0	30,555	03/26/2018	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2018	Paydown		317,387	317,387	322,145	318,581	.0	(1,194)	.0	(1,194)	.0	317,387	.0	.0	.0	1,663	05/10/2045	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		03/01/2018	Paydown		50,545	50,545	51,807	50,925	.0	(381)	.0	(381)	.0	50,545	.0	.0	.0	239	08/10/2049	1FM
91324P-BJ-0	UNITEDHEALTH GROUP INC 6.000% 02/15/18		02/15/2018	Maturity		5,000,000	5,000,000	4,995,450	4,999,929	.0	71	.0	71	.0	5,000,000	.0	.0	.0	150,000	02/15/2018	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		02/15/2018	Maturity		5,500,000	5,500,000	5,500,165	.0	.0	.0	(165)	.0	5,500,000	.0	.0	.0	.0	55,000	02/15/2018	2FE
	Redemption 100.0000																				
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2018			22,366	22,366	22,366	22,366	.0	.0	.0	.0	22,366	.0	.0	.0	.0	335	06/30/2030	1FE
92826C-AD-4	VISA INC 3.150% 12/14/25		02/20/2018	DEUTSCHE BANK		4,897,550	5,000,000	4,981,700	4,984,990	.0	237	.0	237	.0	4,985,227	.0	(87,677)	(87,677)	29,750	12/14/2025	1FE
92890N-AA-7	WFRBS 2012-C10 1.580% 12/15/45		03/01/2018	Paydown		.0	.0	21,179	17,205	.0	(17,205)	.0	(17,205)	.0	.0	.0	.0	.0	752	12/15/2045	1FE
	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28																				
92903P-AA-7	03/01/2018		03/01/2018	Paydown		81,932	81,932	81,931	81,865	.0	67	.0	67	.0	81,932	.0	.0	.0	406	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 144 5.500% 06/25/33		03/01/2018	Paydown		5,369	5,369	4,483	4,676	.0	693	.0	693	.0	5,369	.0	.0	.0	33	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/01/2018	Paydown		170,501	170,501	172,197	170,734	.0	(233)	.0	(233)	.0	170,501	.0	.0	.0	932	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2018	Paydown		17	17	17	17	.0	.0	.0	.0	17	.0	.0	.0	.0	0	03/15/2048	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2018	Paydown		3,661	3,661	6,219	6,308	.0	(2,647)	.0	(2,647)	.0	3,661	.0	.0	.0	51	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2018	Paydown		28,307	28,307	13,061	12,610	.0	15,697	.0	15,697	.0	28,307	.0	.0	.0	367	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2018	Paydown		91,945	91,945	91,933	91,942	.0	.4	.0	.4	.0	91,945	.0	.0	.0	488	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		03/15/2018	Paydown		484,327	484,327	484,288	484,155	.0	173	.0	173	.0	484,327	.0	.0	.0	2,267	06/16/2031	1FE
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		03/01/2018	Paydown		187,383	187,383	192,068	192,181	.0	(4,798)	.0	(4,798)	.0	187,383	.0	.0	.0	1,966	12/25/2035	2FM
94983L-AY-3	WFMS 2006-2 2A5 5.500% 03/25/36		03/01/2018	Paydown		103,018	103,018	102,942	104,113	.0	(1,095)	.0	(1,095)	.0	103,018	.0	.0	.0	1,146	03/25/2036	2FM
95058X-AA-6	WEN 2015-1A A21 3.371% 06/15/45		01/19/2018																		

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
136385-AN-1	CANADIAN NATL RESOURCES 5.900% 02/01/18	A	02/01/2018	Maturity		5,000,000	5,000,000	5,057,550	5,000,624	0	(624)	0	(624)	0	5,000,000	0	0	0	147,500	02/01/2018	2FE	
136385-AU-5	CANADIAN NATL RESOURCES 1.750% 01/15/18	A	01/15/2018	Maturity		1,357,000	1,357,000	1,356,688	1,356,825	0	175	0	175	0	1,357,000	0	0	0	11,874	01/15/2018	2FE	
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21 WORLEYPARSONS CANADIAN FINANCE PP 4.860% 03/26/18	A	03/15/2018	Maturity		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	3	
C9824#-AC-4	BARCLAYS PLC 2.000% 03/16/18	D	03/16/2018	Maturity		995,000	995,000	997,756	995,543	0	(543)	0	(543)	0	995,000	0	0	0	9,950	03/16/2018	2FE	
26835P-AB-6	EDP FINANCE BV 6.000% 02/02/18	D	02/02/2018	Maturity		2,000,000	2,000,000	1,997,080	1,999,975	0	25	0	25	0	2,000,000	0	0	0	60,000	02/02/2018	2FE	
71656L-BP-5	PETROLEOS MEXICO 5.375% 03/13/22	D	03/28/2018	Tax Free Exchange		4,978,054	5,000,000	4,972,300	4,976,866	0	1,188	0	1,188	0	4,978,054	0	0	0	134,375	03/13/2022	2FE	
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	01/31/2018	TENDER OFFER		1,025,750	1,000,000	1,012,328	1,011,328	0	(1,029)	0	(1,029)	0	1,010,299	0	15,451	15,451	25,330	11/02/2020	4FE	
87266H-AA-6	TFINS 2016-1A A 3.994% 01/20/38	D	01/20/2018	Paydown		488,941	488,941	438,825	449,408	0	39,533	0	39,533	0	488,941	0	0	0	4,517	01/20/2038	1FE	
898205-AA-7	TFINS 2017-1A A1 1.739% 04/20/38	D	01/20/2018	Paydown		420,167	420,167	407,562	409,420	0	10,747	0	10,747	0	420,167	0	0	0	3,822	04/20/2038	1FE	
899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					237,685,548	237,748,474	238,447,919	192,542,104	2,637	(164,580)	0	(161,943)	0	237,626,372	0	59,176	59,176	3,424,260		XXX	
839997	Total - Bonds - Part 4					252,383,039	252,375,920	253,526,883	207,372,873	2,637	(307,428)	0	(304,791)	0	252,319,819	0	63,220	63,220	3,587,805		XXX	
839998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
839999	Total - Bonds					252,383,039	252,375,920	253,526,883	207,372,873	2,637	(307,428)	0	(304,791)	0	252,319,819	0	63,220	63,220	3,587,805		XXX	
899997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
899998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
899999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
09075E-10-0	BIOERATIV INC		01/11/2018	S. G. COWEN SECURITIES CORP.		2,280,000	139,245	110,771	122,938	(12,167)	0	0	(12,167)	0	110,771	0	28,474	28,474	0		L	
38174E-10-8	GoHub Capital Investment Corpo		02/20/2018	Tax Free Exchange		36,000,000	540,000	540,000	540,000	0	0	0	0	0	540,000	0	0	0	0		U	
460335-20-1	INTL SPEEDWAY CORP-CL A		01/12/2018	Various		1,457,000	57,571	39,176	58,061	(18,885)	0	0	(18,885)	0	39,176	0	18,394	18,394	0		L	
46590V-10-0	JBG SMITH PROPERTIES REIT		03/01/2018	S. G. COWEN SECURITIES CORP.		0.000	0	0	0	0	0	0	0	0	0	0	0	0	0		L	
909999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					736,816	XXX	689,947	720,999	(31,052)	0	0	(31,052)	0	689,947	0	46,868	46,868	0	XXX	XXX	
979997	Total - Common Stocks - Part 4					736,816	XXX	689,947	720,999	(31,052)	0	0	(31,052)	0	689,947	0	46,868	46,868	0	XXX	XXX	
979998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
979999	Total - Common Stocks					736,816	XXX	689,947	720,999	(31,052)	0	0	(31,052)	0	689,947	0	46,868	46,868	0	XXX	XXX	
989999	Total - Preferred and Common Stocks					736,816	XXX	689,947	720,999	(31,052)	0	0	(31,052)	0	689,947	0	46,868	46,868	0	XXX	XXX	
999999	Totals					253,119,855	XXX	254,216,830	208,093,872	(28,415)	(307,428)	0	(335,843)	0	253,009,766	0	110,088	110,088	3,587,805		XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23									
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)									
007999. Subtotal - Purchased Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/01/2017	12/27/2019	44,007	174.70	361,336			760,879	XXX	760,879	(10,122)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.04/13/2017	04/13/2018	14,004	176.74	68,805			202,632	XXX	202,632	2,101						100/97									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.04/27/2017	04/27/2018	10,502	178.92	52,236			128,963	XXX	128,963	315						100/99									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/11/2017	05/14/2018	17,383	179.60	86,792			201,644	XXX	201,644	(1,217)						100/101									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/26/2017	05/24/2018	15,965	180.14	79,953			176,896	XXX	176,896	(2,395)						100/102									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.06/14/2017	06/14/2018	17,365	181.28	87,514			173,828	XXX	173,828	(5,210)						100/108									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.06/27/2017	06/27/2018	13,072	180.46	65,580			141,571	XXX	141,571	(3,268)						100/105									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.07/14/2017	07/13/2018	19,518	179.99	97,661			220,941	XXX	220,941	(4,489)						100/109									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.07/27/2017	07/27/2018	13,023	180.60	65,386			140,651	XXX	140,651	(3,907)						100/104									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/14/2017	08/14/2018	10,312	180.27	51,680			115,085	XXX	115,085	(2,991)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/24/2017	08/27/2018	18,043	179.90	90,239			208,401	XXX	208,401	(4,872)						100/104									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.09/14/2017	09/14/2018	15,814	182.94	80,425			142,642	XXX	142,642	(7,274)						100/101									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.09/27/2017	09/27/2018	13,408	183.03	68,221			121,205	XXX	121,205	(6,168)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.10/13/2017	10/12/2018	14,247	186.07	73,698			98,164	XXX	98,164	(8,548)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.10/27/2017	10/26/2018	9,882	187.82	51,597			58,105	XXX	58,105	(6,324)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.11/14/2017	11/14/2018	18,497	187.49	96,410			114,866	XXX	114,866	(11,283)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.11/27/2017	11/27/2018	11,972	188.44	62,717			68,959	XXX	68,959	(7,423)						100/101									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/14/2016	12/14/2018	10,029	174.19	68,133			170,397	XXX	170,397	(702)						100/96									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/14/2017	12/14/2018	25,206	189.52	132,801			133,087	XXX	133,087	(15,628)						100/99									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/27/2017	12/27/2018	6,234	191.36	33,165			27,867	XXX	27,867	(3,865)						100/9									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/13/2017	01/11/2019	7,630	174.83	52,026			125,442	XXX	125,442	(916)						100/93									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/12/2018	01/11/2019	13,319	195.81		71,459		37,293	XXX	37,293	(34,166)						100/134									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/26/2018	01/25/2019	9,845	197.76		53,348		22,743	XXX	22,743	(30,605)						100/114									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.02/14/2017	02/14/2019	12,263	175.82	84,084			191,418	XXX	191,418	(2,207)						100/97									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.02/14/2018	02/14/2019	24,215	190.79		126,588		123,255	XXX	123,255	(3,333)						100/101									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.02/27/2017	02/27/2019	12,610	176.77	86,931			186,874	XXX	186,874	(2,774)						100/100									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.02/27/2018	02/27/2019	12,015	192.59		63,404		52,506	XXX	52,506	(10,897)						100/105									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.03/14/2017	03/14/2019	14,492	175.82	99,372			227,091	XXX	227,091	(2,898)						100/97									
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.03/15/2018	03/14/2019	18,113	191.19		94,886		92,557	XXX	92,557	(2,329)						100/99									

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2017	9,189	175.64	62,946				145,742		145,742	(1,838)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2018	8,437	191.06			44,169		44,548		44,548	379							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/13/2017	13,285	176.74	91,572				198,744		198,744	(3,188)							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2017	13,609	178.92	94,965				180,325		180,325	(4,083)							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/11/2017	12,829	179.60	89,856				163,820		163,820	(4,105)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/26/2017	8,888	180.14	62,439				110,383		110,383	(3,022)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2017	11,308	181.28	79,950				131,744		131,744	(4,071)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2017	6,871	180.46	48,360				84,586		84,586	(2,336)							100/92
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2017	9,489	179.99	66,612				120,611		120,611	(3,132)							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2017	6,318	180.60	44,499				77,899		77,899	(2,148)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/14/2017	5,198	180.27	36,543				65,648		65,648	(1,715)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/24/2017	4,625	179.90	32,448				59,891		59,891	(1,526)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2017	6,964	182.94	49,686				75,908		75,908	(2,646)							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/27/2017	9,228	183.03	65,871				100,677		100,677	(3,414)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/13/2017	10,200	186.07	74,022				92,722		92,722	(4,284)							100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2017	7,582	187.82	55,536				62,018		62,018	(3,260)							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/14/2017	10,049	187.49	73,476				84,810		84,810	(4,220)							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/27/2017	8,719	188.44	64,077				69,839		69,839	(3,575)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/14/2016	56,880	174.19	465,676				1,004,508		1,004,508	(12,514)							100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/14/2017	9,334	189.52	68,991				70,286		70,286	(3,920)							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/27/2017	4,118	191.36	30,732				27,672		27,672	(1,730)							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/13/2017	50,929	174.83	418,488				877,005		877,005	(12,223)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/12/2018	5,899	195.81			43,890		29,257		29,257	(14,633)							100/132
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/26/2018	4,779	197.76			35,816		20,834		20,834	(14,981)							100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2017	57,536	175.82	475,452				951,647		951,647	(10,954)							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2018	8,098	190.79			58,556		58,386		58,386	(170)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2017	49,307	176.77	409,652				782,009		782,009	(12,327)							100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2018	5,686	192.59			41,391		36,786		36,786	(4,605)							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/14/2017	49,716	175.82	410,827				826,274		826,274	(11,435)							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/15/2018	9,446	191.19			68,267		67,729		67,729	(538)							100/102

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2017	03/27/2020	36,353	175.64	300,095			610,727		610,727	(7,998)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2018	03/27/2020	6,108	191.06		44,113		44,589		44,589	476						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/13/2017	04/14/2020	45,055	176.74	374,261			721,329		721,329	(10,813)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2017	04/27/2020	46,781	178.92	393,390			677,852		677,852	(12,631)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/11/2017	05/14/2020	40,334	179.60	340,468			567,501		567,501	(10,890)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/26/2017	05/27/2020	26,407	180.14	223,579			363,100		363,100	(7,394)						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2017	06/12/2020	39,618	181.28	337,554			516,622		516,622	(11,885)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2017	06/26/2020	25,429	180.46	215,683			346,349		346,349	(7,375)						100/92
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2017	07/14/2020	38,524	179.99	325,898			538,571		538,571	(10,787)						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2017	07/27/2020	20,914	180.60	177,519			284,844		284,844	(6,065)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/14/2017	08/14/2020	36,601	180.27	310,106			508,017		508,017	(10,614)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/24/2017	08/27/2020	18,132	179.90	153,314			256,935		256,935	(5,077)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2017	09/14/2020	27,271	182.94	234,483			335,436		335,436	(8,454)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/27/2017	09/25/2020	29,197	183.03	251,168			358,836		358,836	(9,051)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/13/2017	10/14/2020	34,057	186.07	297,839			361,005		361,005	(11,239)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2017	10/27/2020	23,214	187.82	204,920			225,869		225,869	(7,893)						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/14/2017	11/13/2020	37,826	187.49	333,324			376,747		376,747	(12,483)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/27/2017	11/27/2020	23,063	188.44	204,262			219,791		219,791	(7,611)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/14/2017	12/14/2020	65,640	189.52	584,680			594,038		594,038	(22,317)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/27/2017	12/22/2020	18,395	191.36	165,440			151,940		151,940	(6,254)						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/12/2018	01/14/2021	63,388	195.81		564,746		411,388		411,388	(153,358)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/26/2018	01/27/2021	15,220	197.76		136,654		89,040		89,040	(47,614)						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2018	02/12/2021	102,841	190.79		890,793		891,630		891,630	837						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2018	02/26/2021	26,336	192.59		229,254		209,106		209,106	(20,149)						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/15/2018	03/12/2021	131,832	191.19		1,136,746		1,133,757		1,133,757	(2,988)						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2018	03/26/2021	22,731	191.06		195,869		197,988		197,988	2,118						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/14/2015	04/14/2018	193,999	182.46	1,663,659			1,697,489		1,697,489	(38,800)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2016	04/27/2018	1,431	171.92	9,594			27,573		27,573	300						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/12/2016	05/14/2018	9,417	172.45	63,336			176,290		176,290	1,789						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/13/2015	05/14/2018	212,085	178.57	1,779,984			2,676,511		2,676,511							100/108

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/27/2016	12,244	171.51	81,900				240,598		240,598	2,449						100/94	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2016	10,138	173.40	68,562				179,855		179,855	1,419							100/110
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/12/2015	199,827	179.67	1,687,441				2,310,006		2,310,006	(29,974)							100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2016	8,010	173.28	54,132				142,901		142,901	961							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2016	13,880	175.29	94,887				219,996		219,996	555							100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2015	214,719	179.29	1,809,359				2,572,336		2,572,336	(38,649)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2016	7,825	174.96	53,391				126,524		126,524	156							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/12/2016	9,693	174.86	66,105				157,713		157,713	97							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/14/2015	220,316	179.37	1,857,346				2,639,380		2,639,380	(50,673)							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/26/2016	12,668	173.98	85,956				216,878		216,878	253							100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2016	9,876	172.44	66,417				183,889		183,889	593							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2015	193,108	173.24	1,572,338				3,445,044		3,445,044	5,793							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/27/2016	3,986	174.37	27,105				66,802		66,802	(80)							100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/14/2016	9,092	171.69	60,879				175,748		175,748	455							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/14/2015	232,689	174.25	1,905,662				3,927,785		3,927,785	(6,981)							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2016	7,826	171.61	52,377				151,901		151,901	313							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/14/2016	9,275	170.57	61,698				189,206		189,206	464							100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/13/2015	129,822	172.49	1,052,471				2,409,497		2,409,497								100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/25/2016	5,992	172.24	40,248				112,643		112,643								100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/14/2015	101,945	171.17	820,150				2,020,559		2,020,559	2,039							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/24/2015	92,729	171.23	746,266				1,832,326		1,832,326	927							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/27/2016	4,831	174.70	32,916				79,907		79,907	(483)							100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/11/2019	105,347	168.87	836,130				2,317,641		2,317,641	5,267							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/27/2016	57,797	168.40	457,451				1,296,963		1,296,963	2,890							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/27/2017	7,672	174.80	52,299				126,505		126,505	(997)							100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/12/2016	123,973	172.32	1,004,061				2,325,730		2,325,730	(7,438)							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/26/2016	105,008	172.51	851,405				1,952,106		1,952,106	(9,451)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/14/2016	146,895	171.02	1,180,734				2,932,026		2,932,026	(10,283)							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/24/2016	103,427	171.57	834,015				2,012,693		2,012,693	(10,343)							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/14/2016	165,900	172.20	1,342,696				3,137,171		3,137,171	(19,908)							100/99

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.04/27/2016	.04/26/2019	100,919	171.92	815,450			1,935,627		1,935,627	(11,101)							100/95	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.05/13/2016	.05/14/2019	116,440	172.45	943,760			2,179,748		2,179,748	(16,302)								100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.05/27/2016	.05/24/2019	80,812	171.51	651,420			1,582,292		1,582,292	(9,697)								100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.06/14/2016	.06/14/2019	103,593	173.40	844,261			1,858,456		1,858,456	(17,611)								100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.06/27/2016	.06/27/2019	88,925	173.28	724,223			1,606,883		1,606,883	(15,117)								100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.07/14/2016	.07/12/2019	132,249	175.29	1,089,554			2,168,890		2,168,890	(30,417)								100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.07/27/2016	.07/26/2019	102,046	174.96	839,138			1,705,192		1,705,192	(22,450)								100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.08/12/2016	.08/14/2019	132,111	174.86	1,085,747			2,223,435		2,223,435	(29,065)								100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.08/26/2016	.08/27/2019	119,244	173.98	975,062			2,098,687		2,098,687	(23,849)								100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.09/14/2016	.09/13/2019	133,797	172.44	1,084,384			2,531,444		2,531,444	(24,084)								100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.09/27/2016	.09/27/2019	93,221	174.37	763,985			1,616,458		1,616,458	(20,509)								100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.10/14/2016	.10/14/2019	104,060	171.69	839,702			2,040,610		2,040,610	(17,690)								100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.10/27/2016	.10/25/2019	59,414	171.61	479,212			1,170,452		1,170,452	(10,694)								100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.11/14/2016	.11/14/2019	72,475	170.57	581,014			1,493,702		1,493,702	(11,596)								100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.11/25/2016	.11/27/2019	58,105	172.24	470,376			1,116,778		1,116,778	(11,040)								100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.01/27/2017	.01/27/2020	33,999	174.80	279,321			587,840		587,840	(7,480)								100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	.10/27/2015	.10/26/2018	91,940	173.94	751,624			1,579,525		1,579,525	(3,678)								100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528 ZBUT11V806EZRVTWT807	.11/27/2015	.11/27/2018	99,641	172.69	808,729			1,831,401		1,831,401	(996)								100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.12/20/2017	.12/14/2018	726	228.53	5,843			2,521		2,521	(3,712)								100/95
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.12/27/2017	.12/27/2018	471	229.43	3,910			1,591		1,591	(2,321)								100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.01/12/2018	.01/14/2019	1,116	229.43		9,088		3,950		3,950	(5,138)								100/88
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.01/26/2018	.01/25/2019	2,386	233.45		19,996		6,347		6,347	(13,650)								100/125
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.02/14/2018	.02/14/2019	2,494	220.90		19,450		17,635		17,635	(1,815)								100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.02/27/2018	.02/27/2019	1,837	221.55		14,530		12,749		12,749	(1,781)								100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.03/15/2018	.03/14/2019	4,335	221.69		34,205		30,474		30,474	(3,731)								100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.03/27/2018	.03/27/2019	1,079	219.69		8,200		8,749		8,749	549								100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.12/20/2017	.12/13/2019	866	228.53	9,900			5,996		5,996	(4,427)								100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.12/27/2017	.12/27/2019	449	229.43	5,253			3,026		3,026	(2,240)								100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.01/12/2018	.01/14/2020	715	229.43		8,233		4,896		4,896	(3,336)								100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	.01/26/2018	.01/27/2020	2,043	233.45		24,136		11,687		11,687	(12,449)								100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/14/2018	02/14/2020	1,444	220.90			15,854		15,004		15,004	(850)						100/100	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/27/2018	02/27/2020	925	221.55			10,291		9,447		9,447	(844)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/15/2018	03/13/2020	2,873	221.69			31,897		29,481		29,481	(2,416)							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/27/2018	03/27/2020	910	219.69			9,720		10,260		10,260	540							100/104
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/20/2017	12/14/2020	1,282	228.53	18,020				12,257		12,257	(6,500)							100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/27/2017	12/24/2020	432	229.43	6,158				4,026		4,026	(2,153)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/12/2018	01/14/2021	1,369	229.43			19,342		12,892		12,892	(6,450)							100/123
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/26/2018	01/27/2021	1,868	233.45			26,988		15,333		15,333	(11,655)							100/78
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/14/2018	02/12/2021	3,481	220.90			46,448		44,768		44,768	(1,679)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/27/2018	02/26/2021	1,268	221.55			17,113		16,070		16,070	(1,043)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/15/2018	03/12/2021	3,748	221.69			50,755		47,606		47,606	(3,150)							100/104
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/27/2018	03/26/2021	5,722	219.69			74,414		77,987		77,987	3,572							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 04/13/2017	04/13/2018	6,392	2,328.95	818,785				1,998,953		1,998,953	(321,791)							100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653 04/27/2017	04/27/2018	1,756	2,388.77	218,140				454,384		454,384	(89,544)							100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653 05/12/2017	05/14/2018	4,725	2,390.90	598,794				1,238,485		1,238,485	(232,574)							100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653 05/26/2017	05/25/2018	1,625	2,415.82	208,025				397,372		397,372	(74,295)							100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 06/14/2017	06/14/2018	3,825	2,437.92	503,496				566,993		566,993	(483,137)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 06/27/2017	06/27/2018	1,673	2,419.38	215,300				295,023		295,023	(198,045)							100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 07/14/2017	07/13/2018	4,226	2,459.27	536,330				968,829		968,829	(146,002)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653 07/27/2017	07/27/2018	1,209	2,475.42	146,657				268,962		268,962	(38,402)							100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 08/14/2017	08/14/2018	3,398	2,465.84	444,087				804,789		804,789	(101,134)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 08/25/2017	08/27/2018	805	2,443.05	105,235				209,047		209,047	(23,578)							100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 09/14/2017	09/14/2018	2,453	2,495.62	328,751				551,064		551,064	(62,638)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 09/27/2017	09/27/2018	1,351	2,507.04	182,505				299,615		299,615	(31,088)							100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 10/13/2017	10/12/2018	3,720	2,553.17	493,948				725,828		725,828	(70,515)							100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 10/27/2017	10/26/2018	2,102	2,581.07	281,609				381,954		381,954	(35,179)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 11/14/2017	11/14/2018	3,666	2,578.87	539,766				693,887		693,887	(59,319)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 11/27/2017	11/27/2018	1,708	2,601.42	239,424				304,673		304,673	(24,633)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 12/14/2017	12/14/2018	5,579	2,652.01	821,123				849,761		849,761	(59,094)							100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 12/27/2017	12/27/2018	1,758	2,682.62	271,584				244,327		244,327	(12,708)							100/104

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23										
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)										
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWIOLXP3B76	.01/12/2018	.01/14/2019	5,449		2,786.24		835,065		500,407		500,407	(334,658)						100/103										
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWIOLXP3B76	.01/26/2018	.01/25/2019	1,106		2,872.87		186,749		66,474		66,474	(120,275)							100/103									
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	6,604		2,698.63		1,226,154		969,350		969,350	(256,804)							100/97									
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWIOLXP3B76	.02/27/2018	.02/27/2019	2,025		2,744.28		358,427		254,393		254,393	(104,033)							100/108									
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.03/15/2018	.03/14/2019	5,352		2,749.49		1,000,552		679,056		679,056	(321,496)							100/100									
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWIOLXP3B76	.03/27/2018	.03/27/2019	1,881		2,612.62		361,179		392,857		392,857	31,678							100/108									
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										54,299,996	8,308,735	0	112,010,124	XXX	112,010,124	(4,489,777)	0	0	0	XXX	XXX											
0149999. Subtotal - Purchased Options - Hedging Other										54,299,996	8,308,735	0	112,010,124	XXX	112,010,124	(4,489,777)	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	0	XXX	XXX									
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFH2K71	.07/28/2017	.05/31/2022	140,841		42.75	83,635			81,366		81,366	(10,111)																
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UQMTB7PD2UT305	.01/31/2018	.07/31/2042	1,941		0.00				522		522	522																
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	81,888	XXX	81,888	(9,589)	0	0	0	0	0	XXX	XXX									
0359999. Subtotal - Purchased Options - Other										83,635	0	0	81,888	XXX	81,888	(9,589)	0	0	0	0	0	0	0	0	XXX	XXX						
0369999. Total Purchased Options - Call Options and Warrants										54,383,631	8,308,735	0	112,092,012	XXX	112,092,012	(4,499,366)	0	0	0	0	0	0	0	0	XXX	XXX						
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0429999. Total Purchased Options										54,383,631	8,308,735	0	112,092,012	XXX	112,092,012	(4,499,366)	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/13/2017	.04/13/2018	3,260		2,393.00	(293,849)			(813,861)		(813,861)	167,555							100/97									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/13/2017	.04/13/2018	912		2,398.82	(79,400)			(222,396)		(222,396)	46,907							100/97									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/13/2017	.04/13/2018	1,498		2,404.64	(126,266)			(356,865)		(356,865)	77,305							100/97									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/13/2017	.04/13/2018	723		2,410.46	(58,905)			(168,115)		(168,115)	37,343							100/97									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	877		2,454.46	(74,756)			(172,620)		(172,620)	44,666							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	235		2,460.43	(19,355)			(44,957)		(44,957)	11,954							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	114		2,466.41	(9,058)			(21,180)		(21,180)	5,788							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	222		2,472.38	(17,066)			(40,070)		(40,070)	11,271							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	158		2,484.32	(11,302)			(26,887)		(26,887)	8,011							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.04/27/2017	.04/27/2018	151		2,490.29	(10,368)			(24,796)		(24,796)	7,628							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.05/12/2017	.05/14/2018	2,356		2,456.65	(205,568)			(475,973)		(475,973)	113,674							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.05/12/2017	.05/14/2018	421		2,462.63	(35,512)			(82,768)		(82,768)	20,268							100/99									
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQGFNF3BB653	.05/12/2017	.05/14/2018	1,367		2,468.60	(111,439)			(261,752)		(261,752)	65,582							100/99									

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/12/2017	05/14/2018	96	2,474.58	(7,567)			(17,922)		(17,922)	4,600							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/12/2017	05/14/2018	261	2,486.54	(19,125)			(46,071)		(46,071)	12,333							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/12/2017	05/14/2018	225	2,492.51	(15,842)			(38,404)		(38,404)	10,584							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	375	2,482.26	(32,490)			(69,816)		(69,816)	16,321							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	426	2,488.29	(35,741)			(77,308)		(77,308)	18,477							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	13	2,494.33	(1,072)			(2,335)		(2,335)	571							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	3	2,500.37	(258)			(567)		(567)	141							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	301	2,512.45	(21,840)			(48,644)		(48,644)	12,696							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	05/26/2017	05/25/2018	506	2,518.49	(35,316)			(79,183)		(79,183)	21,151							100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2017	06/14/2018	1,685	2,504.96	(155,693)			(297,865)		(297,865)	64,449							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2017	06/14/2018	382	2,511.06	(34,204)			(65,727)		(65,727)	14,481							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2017	06/14/2018	786	2,517.15	(71,275)			(131,367)		(131,367)	29,466							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2017	06/14/2018	633	2,535.44	(49,036)			(96,723)		(96,723)	23,038							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2017	06/14/2018	339	2,541.53	(25,358)			(50,229)		(50,229)	12,222							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2017	06/27/2018	367	2,485.91	(31,293)			(73,608)		(73,608)	13,171							100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2017	06/27/2018	391	2,491.96	(32,164)			(76,423)		(76,423)	13,896							100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2017	06/27/2018	316	2,516.16	(22,338)			(55,768)		(55,768)	10,838							100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2017	06/27/2018	598	2,522.20	(40,516)			(102,692)		(102,692)	20,314							100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2017	07/13/2018	2,002	2,526.90	(173,290)			(351,057)		(351,057)	63,184							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2017	07/13/2018	506	2,533.05	(42,296)			(86,377)		(86,377)	15,802							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2017	07/13/2018	761	2,539.20	(61,369)			(126,413)		(126,413)	23,514							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2017	07/13/2018	532	2,557.64	(38,324)			(81,153)		(81,153)	15,947							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2017	07/13/2018	426	2,563.79	(29,554)			(63,124)		(63,124)	12,643							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	07/27/2017	07/27/2018	267	2,543.49	(20,922)			(44,603)		(44,603)	8,291							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	07/27/2017	07/27/2018	238	2,549.68	(17,906)			(38,734)		(38,734)	7,317							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	07/27/2017	07/27/2018	248	2,574.44	(15,806)			(36,064)		(36,064)	7,288							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	07/27/2017	07/27/2018	449	2,580.63	(27,355)			(63,282)		(63,282)	13,016							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGNF3BB653	07/27/2017	07/27/2018	7	2,586.81	(400)			(939)		(939)	197							100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2017	08/14/2018	1,600	2,533.65	(141,231)			(289,431)		(289,431)	47,857							100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2017	08/14/2018	177	2,539.82	(15,120)			(31,269)		(31,269)	5,244							100/100

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/14/2017	08/14/2018	776	2,545.98	(63,736)				(133,508)		(133,508)	22,739							100/100	
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/14/2017	08/14/2018	486	2,564.47	(35,581)				(77,205)		(77,205)	13,658								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/14/2017	08/14/2018	349	2,570.64	(24,625)				(53,989)		(53,989)	9,672								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/14/2017	08/14/2018	10	2,576.80	(595)				(1,463)		(1,463)	266								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/25/2017	08/27/2018	179	2,510.23	(14,727)				(36,386)		(36,386)	5,239								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/25/2017	08/27/2018	280	2,516.34	(22,194)				(55,775)		(55,775)	8,109								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/25/2017	08/27/2018	93	2,540.77	(6,215)				(16,762)		(16,762)	2,557								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	08/25/2017	08/27/2018	253	2,546.88	(16,342)				(44,803)		(44,803)	6,924								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/14/2017	09/14/2018	748	2,564.25	(71,095)				(129,279)		(129,279)	17,129								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/14/2017	09/14/2018	519	2,570.49	(47,693)				(87,550)		(87,550)	11,674								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/14/2017	09/14/2018	517	2,576.73	(45,924)				(84,939)		(84,939)	11,398								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/14/2017	09/14/2018	218	2,595.44	(17,322)				(33,020)		(33,020)	4,511								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/14/2017	09/14/2018	452	2,601.68	(34,712)				(66,668)		(66,668)	9,190								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	131	2,575.98	(12,431)				(22,072)		(22,072)	3,031								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	252	2,582.25	(23,095)				(41,390)		(41,390)	5,755								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	43	2,594.79	(3,683)				(6,722)		(6,722)	958								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	95	2,601.05	(7,863)				(14,457)		(14,457)	2,108								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	268	2,607.32	(21,334)				(39,423)		(39,423)	6,032								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	09/27/2017	09/27/2018	561	2,613.59	(43,054)				(79,749)		(79,749)	12,801								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	1,427	2,623.38	(129,726)				(201,285)		(201,285)	31,434								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	233	2,629.77	(20,468)				(32,136)		(32,136)	4,844								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	1,109	2,636.15	(93,739)				(150,176)		(150,176)	21,040								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	154	2,642.53	(12,569)				(20,515)		(20,515)	2,649								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	400	2,648.91	(31,345)				(52,215)		(52,215)	6,114								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	167	2,655.30	(12,567)				(21,183)		(21,183)	2,453								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/13/2017	10/12/2018	230	2,661.68	(16,612)				(28,316)		(28,316)	3,295								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/27/2017	10/26/2018	652	2,652.05	(59,073)				(87,800)		(87,800)	8,984								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/27/2017	10/26/2018	264	2,658.50	(23,018)				(34,505)		(34,505)	3,538								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/27/2017	10/26/2018	340	2,664.95	(28,535)				(43,181)		(43,181)	4,450								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	10/27/2017	10/26/2018	244	2,671.41	(19,719)				(30,058)		(30,058)	3,100								100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	293	2,677.86	(22,710)				(35,025)		(35,025)	3,617						100/100	
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	119	2,684.31	(8,843)				(13,720)		(13,720)	1,420							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	190	2,690.77	(13,601)				(21,317)		(21,317)	2,206							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	1,640	2,649.79	(168,777)				(232,965)		(232,965)	21,043							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	359	2,656.24	(35,613)				(49,656)		(49,656)	4,352							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	1,159	2,662.68	(111,191)				(156,017)		(156,017)	13,649							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	48	2,669.13	(4,500)				(6,340)		(6,340)	553							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	62	2,675.58	(5,587)				(7,933)		(7,933)	687							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	81	2,682.02	(7,002)				(10,000)		(10,000)	856							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	311	2,688.47	(25,905)				(37,238)		(37,238)	3,168							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/14/2017	11/14/2018	5	2,694.92	(373)				(540)		(540)	45							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	633	2,672.96	(59,914)				(83,868)		(83,868)	6,439							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	206	2,679.46	(18,779)				(26,495)		(26,495)	2,001							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	414	2,685.97	(36,403)				(51,812)		(51,812)	3,848							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	44	2,692.47	(3,705)				(5,325)		(5,325)	387							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	193	2,705.48	(15,060)				(22,072)		(22,072)	1,534							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	198	2,711.98	(14,832)				(21,953)		(21,953)	1,487							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	11/27/2017	11/27/2018	20	2,718.48	(1,468)				(2,189)		(2,189)	144							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	2,296	2,724.94	(235,013)				(250,810)		(250,810)	12,685							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	244	2,731.57	(23,960)				(25,767)		(25,767)	1,242							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	1,662	2,738.20	(157,762)				(169,970)		(169,970)	7,997							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	14	2,744.83	(1,242)				(1,341)		(1,341)	60							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	558	2,758.09	(47,345)				(51,476)		(51,476)	2,015							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	794	2,764.72	(64,813)				(70,690)		(70,690)	2,501							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2017	12/14/2018	11	2,771.35	(888)				(972)		(972)	30							100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	12/27/2017	12/27/2018	578	2,756.39	(61,575)				(56,632)		(56,632)	1,928							100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	12/27/2017	12/27/2018	203	2,763.10	(20,835)				(19,202)		(19,202)	593							100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	12/27/2017	12/27/2018	484	2,769.81	(48,026)				(44,268)		(44,268)	1,215							100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	12/27/2017	12/27/2018	283	2,789.92	(25,199)				(23,274)		(23,274)	359							100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	12/27/2017	12/27/2018	210	2,796.63	(17,960)				(16,643)		(16,643)	182							100/104

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\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	3,175	2,862.86		(341,456)			(184,112)		(184,112)	157,344						100/103	
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	487	2,869.83		(50,653)			(27,085)		(27,085)	23,569							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	903	2,876.79		(90,576)			(48,049)		(48,049)	42,527							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	376	2,883.76		(36,505)			(19,171)		(19,171)	17,334							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	317	2,897.69		(27,581)			(14,766)		(14,766)	12,815							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/12/2018	.01/14/2019	190	2,904.66		(15,900)			(8,438)		(8,438)	7,462							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	415	2,951.87		(49,152)			(14,285)		(14,285)	34,867							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	336	2,959.06		(38,464)			(10,979)		(10,979)	27,484							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	66	2,973.42		(7,124)			(1,964)		(1,964)	5,160							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	70	2,980.60		(7,236)			(1,962)		(1,962)	5,274							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	97	2,987.78		(9,744)			(2,594)		(2,594)	7,150							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.01/26/2018	.01/25/2019	121	2,994.97		(11,659)			(3,050)		(3,050)	8,609							100/103
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	2,781	2,766.10		(414,276)			(300,158)		(300,158)	114,118							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	1,327	2,772.84		(182,989)			(138,867)		(138,867)	44,122							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	1,526	2,786.34		(199,723)			(149,895)		(149,895)	49,828							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	774	2,799.83		(95,885)			(71,233)		(71,233)	24,652							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	165	2,806.58		(19,847)			(14,646)		(14,646)	5,200							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2018	.02/14/2019	32	2,813.32		(3,689)			(2,711)		(2,711)	978							100/97
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.02/27/2018	.02/27/2019	1,313	2,819.75		(169,654)			(113,627)		(113,627)	56,027							100/108
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.02/27/2018	.02/27/2019	108	2,833.47		(13,187)			(8,746)		(8,746)	4,441							100/108
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.02/27/2018	.02/27/2019	379	2,847.19		(43,472)			(28,529)		(28,529)	14,943							100/108
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.02/27/2018	.02/27/2019	224	2,854.05		(24,908)			(16,270)		(16,270)	8,638							100/108
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.02/27/2018	.02/27/2019	1	2,860.91		(118)			(76)		(76)	42							100/108
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/15/2018	.03/14/2019	1,772	2,818.23		(252,421)			(252,422)		(252,422)	78,680							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/14/2018	.03/14/2019	1,557	2,825.10		(215,712)			(137,032)		(137,032)	78,680							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/15/2018	.03/14/2019	1,477	2,838.85		(193,662)			(121,527)		(121,527)	72,135							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/14/2018	.03/14/2019	186	2,852.60		(23,046)			(14,270)		(14,270)	8,777							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/14/2018	.03/14/2019	278	2,859.47		(33,463)			(20,590)		(20,590)	12,873							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3BB653	.03/14/2018	.03/14/2019	82	2,866.34		(9,605)			(9,605)		(9,605)	100/100							100/100
\$BP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIOLXP3B76	.03/27/2018	.03/27/2019	1,161	2,684.47		(172,028)			(189,824)		(189,824)	17,797							100/108

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																		
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	.03/27/2018	.03/27/2019	106		2,697.53		(14,904)		(16,494)		(16,494)	(1,590)							100/108																	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	.03/27/2018	.03/27/2019	385		2,717.12		(50,250)		(55,927)		(55,927)	(5,677)								100/108																
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	.03/27/2018	.03/27/2019	229		2,723.66		(29,171)		(32,529)		(32,529)	(3,358)								100/108																
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(4,486,018)	(2,848,060)	0	(10,528,811)	XXX	(10,528,811)	2,297,523	0	0	0	0	XXX	XXX																		
0569999. Subtotal - Written Options - Hedging Other										(4,486,018)	(2,848,060)	0	(10,528,811)	XXX	(10,528,811)	2,297,523	0	0	0	0	0	0	0	0	XXX	XXX														
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX												
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX										
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
0789999. Total Written Options - Call Options and Warrants										(4,486,018)	(2,848,060)	0	(10,528,811)	XXX	(10,528,811)	2,297,523	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
0849999. Total Written Options										(4,486,018)	(2,848,060)	0	(10,528,811)	XXX	(10,528,811)	2,297,523	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX						
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999. Subtotal - Hedging Other										49,813,978	5,460,675	0	101,481,313	XXX	101,481,313	(2,192,254)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										83,635	0	0	81,888	XXX	81,888	(9,589)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										49,897,613	5,460,675	0	101,563,201	XXX	101,563,201	(2,201,843)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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

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STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
1329999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX	
MFMB	.31	1,550	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/13/2018	2,038.8000	2,000.6000					59,149	59,149	262,343	100/99	50		
MFMB	.3	150	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/19/2018	2,007.1000	2,000.6000					969	969	25,388	100/99	50		
MFMB	.3	150	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/23/2018	1,950.8000	2,000.6000					(7,476)	(7,476)	25,388	100/99	50		
NQMB	.14	280	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/13/2018	7,165.4000	6,594.0000					159,970	159,970	118,478	100/99	20		
NQMB	.1	20	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/22/2018	6,707.5000	6,594.0000					2,268	2,268	8,463	100/99	20		
NQMB	.1	20	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/27/2018	6,554.2500	6,594.0000					(797)	(797)	8,463	100/99	20		
RTMB	.35	1,750	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/13/2018	1,605.8500	1,531.2000					130,583	130,583	296,194	100/99	50		
RTMB	.2	100	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/14/2018	1,588.9000	1,531.2000					5,766	5,766	16,925	100/99	50		
RTMB	.3	150	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/19/2018	1,575.5000	1,531.2000					6,639	6,639	25,388	100/99	50		
RTMB	.3	150	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/22/2018	1,550.2000	1,531.2000					2,844	2,844	25,388	100/99	50		
RTMB	.4	200	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	NYF	03/23/2018	1,518.1000	1,531.2000					(2,628)	(2,628)	33,851	100/99	50		
ESMB	.52	2,600	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/13/2018	2,788.4500	2,643.0000					378,088	378,088	440,059	100/99	50		
ESMB	.5	250	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/13/2018	2,770.2500	2,643.0000					31,803	31,803	42,313	100/99	50		
ESMB	.6	300	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/19/2018	2,717.5000	2,643.0000					22,338	22,338	50,776	100/99	50		
ESMB	.8	400	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/22/2018	2,649.5000	2,643.0000					2,584	2,584	67,701	100/99	50		
ESMB	.6	300	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	06/15/2018	CME	03/23/2018	2,594.2500	2,643.0000					(14,637)	(14,637)	50,776	100/99	50		
1349999. Subtotal - Short Futures - Hedging Other													0	0	0	0	0	777,463	777,463	1,497,894	XXX	XXX
1389999. Subtotal - Short Futures													0	0	0	0	0	777,463	777,463	1,497,894	XXX	XXX
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other													0	0	0	0	0	777,463	777,463	1,497,894	XXX	XXX
1419999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals													0	0	0	0	0	777,463	777,463	1,497,894	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,267,108	230,787	1,497,894
Total Net Cash Deposits	1,267,108	230,787	1,497,894

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,579,782		1,579,782	81,888		81,888	1,497,894	1,497,894
Barclays	Y	Y		6,662,745	(5,208,890)	1,453,855	6,662,745	(5,208,890)	1,453,855		
Goldman Sachs	Y	Y	93,620,000	97,488,889		3,868,889	97,488,889		3,868,889		
Morgan Stanley	Y	Y	900,000	3,038,259	(2,270,321)	767,938	3,038,259	(2,270,321)	767,938		
WELLS FARGO	Y	Y		4,415,479	(3,049,600)	1,365,879	4,415,479	(3,049,600)	1,365,879		
JP Morgan	Y	Y		404,752		404,752	404,752		404,752		
0299999. Total NAIC 1 Designation			94,520,000	112,010,124	(10,528,811)	7,093,375	112,010,124	(10,528,811)	7,093,375	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			94,520,000	113,589,906	(10,528,811)	8,673,157	112,092,012	(10,528,811)	7,175,263	1,497,894	1,497,894
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				113,589,906	(10,528,811)						

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	93,620,000	93,620,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	900,000	900,000	XXX		V
0299999 - Total				94,520,000	94,520,000	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

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			8,277,205	8,277,205	04/02/2018
8999999	Total - Short-Term Invested Assets (Schedule DA type)			8,277,205	8,277,205	XXX
9999999	Totals			8,277,205	8,277,205	XXX

General Interrogatories:

- Total activity for the year Fair Value \$2,930,648 Book/Adjusted Carrying Value \$2,930,648
- Average balance for the year Fair Value \$19,019,707 Book/Adjusted Carrying Value \$19,019,707
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$2,500,000 NAIC 2 \$5,777,205 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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	4,530,175	4,530,175	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MUSD15		1	2,099,900	2,099,900	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	3,783,462	3,783,462	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-U8-8	OPIC Flt % Due 2/15/2028 JAJ015		1	2,500,000	2,500,000	02/15/2028
690353-Y5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	3,000,000	3,000,000	08/15/2029
690353-X0-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	7,083,333	7,083,333	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				30,596,870	30,596,870	XXX
0599999. Total - U.S. Government Bonds				30,596,870	30,596,870	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	1,759,849	1,762,710	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,759,849	1,762,710	XXX
1099999. Total - All Other Government Bonds				1,759,849	1,762,710	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 Adj % Due 11/1/2039 Mo-1		1FE	4,600,000	4,600,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,600,000	4,600,000	XXX
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	1,825,000	1,825,000	01/01/2036
751093-FE-0	RALEIGH NC CTFSS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,770,000	2,770,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	7,700,000	7,700,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,295,000	12,295,000	XXX
3199999. Total - U.S. Special Revenues Bonds				16,895,000	16,895,000	XXX
00817Y-AS-7	AETNA INC 1.7% Due 6/7/2018 JD7		2FE	1,358,319	1,359,317	06/07/2018
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	469,120	471,012	11/10/2018
0258MO-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,300,931	1,300,000	05/03/2019
02665H-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ022		1FE	1,400,304	1,400,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4.778% Due 11/30/2018 MN30		2FE	2,833,454	2,844,908	11/30/2018
05329W-AJ-1	AUTONATION INC 6.3/4% Due 4/15/2018 A015		2FE	2,653,270	2,655,066	04/15/2018
05569A-AB-5	BP AML LEASING INC 5.523% Due 5/8/2019 MN8		1FE	3,605,021	3,604,606	05/08/2019
06050S-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,084,892	1,085,443	03/15/2019
06367T-JJ-1	BANK OF MONTREAL 1.35% Due 8/28/2018 FA28		1FE	1,877,900	1,881,364	08/28/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 A015		1FE	1,572,795	1,578,111	10/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 J020		2FE	3,053,993	3,059,632	07/20/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	2,999,025	3,000,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MUSD18		1FE	4,994,490	5,000,000	09/18/2019
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 A027		1FE	11,595,650	11,599,045	04/27/2018
235851-AN-2	DANAHER CORP 1.65% Due 9/15/2018 MS15		1FE	871,783	874,692	09/15/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MUSD19		2FE	2,003,312	2,003,568	09/19/2019
256677-AB-1	DOLLAR GENERAL CORP 1.7/8% Due 4/15/2018 A015		2FE	2,898,959	2,900,037	04/15/2018
26441C-AK-1	DUKE ENERGY 2.1% Due 6/15/2018 JD15		2FE	619,372	620,171	06/15/2018
268789-AA-2	E.ON INTL FINANCE BV 5.8% Due 4/30/2018 A030		2FE	1,603,418	1,605,025	04/30/2018
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.1/2% Due 6/15/2018 JD15		2FE	1,349,487	1,351,046	06/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	4,283,955	4,290,679	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,406,439	2,409,081	05/15/2018
37045X-AB-2	GENERAL MOTORS FINL CO 6.3/4% Due 6/1/2018 JD1		2FE	1,142,286	1,143,956	06/01/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2019 MUSD20		1FE	2,000,336	2,000,000	09/20/2019
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MUSD20		1FE	1,999,216	2,000,000	09/20/2019
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 A05		2FE	2,002,006	2,010,348	10/05/2018
446150-AH-7	HUNTINGTON BANCSHARES INC 2.6% Due 8/2/2018 FA2		2FE	699,865	701,296	08/02/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 A030		2FE	722,871	723,352	10/30/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	7,800,000	7,800,000	05/01/2037
49326E-EE-9	KEYBANK NA 2.3% Due 12/13/2018 JD13		2FE	353,884	355,824	12/13/2018
50076Q-AX-4	KRAFT FOODS GROUP INC-W/1 6.1/8% Due 8/23/2018 FA23		2FE	1,418,347	1,423,574	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	3,400,000	3,400,000	01/01/2033
59018Y-N6-4	MERRILL BAC 6.7/8% Due 4/25/2018 A025		1FE	1,401,724	1,402,605	04/25/2018
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 A010		1FE	2,786,868	2,787,531	04/10/2019
59217G-BQ-1	MET LIFE GLOB 1.95% Due 12/3/2018 JD3		1FE	647,312	650,398	12/03/2018
61166W-AM-3	MONSANTO CO 1.85% Due 11/15/2018 MN15		2FE	1,193,938	1,193,350	11/15/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4.1/4% Due 7/1/2018 JD1		1FE	441,720	442,489	07/01/2018
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% Due 9/1/2018 MS1		2FE	995,290	998,779	09/01/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MUSD7		1FE	4,302,206	4,300,000	03/07/2019
665789-AV-5	NORTHERN STATES PHIR 5.1/4% Due 10/1/2018 A01		1FE	2,022,172	2,034,034	10/01/2018
666807-BF-8	NORTHROP GRUMMAN CORP 1.3/4% Due 6/1/2018 JD1		2FE	2,961,528	2,961,673	06/01/2018
667752-AB-5	NORTHWEST PIPELINE LLC 6.05% Due 6/15/2018 JD15		2FE	1,961,123	1,964,454	06/15/2018
67103Q-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	4,200,000	4,200,000	12/01/2037
70109H-AH-8	PARKER-HANNIFIN CORP 5.1/2% Due 5/15/2018 MN15		1FE	2,358,006	2,360,664	05/15/2018
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		1FE	2,000,236	2,000,000	04/15/2019
75625Q-AA-7	RECKITT BENCKISER TSY 2.1/8% Due 9/21/2018 MS21		1FE	997,446	998,729	09/21/2018
761713-BC-9	REYNOLDS AMERICAN INC 2.3% Due 6/12/2018 JD12		2FE	1,498,505	1,500,977	06/12/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 J027		1FE	1,298,766	1,301,413	07/27/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJ015		2FE	1,725,000	1,725,000	07/15/2019
82620K-AB-9	SIEMENS 1.45% Due 5/25/2018 MN25		1FE	2,945,832	2,947,755	05/25/2018
85325A-AU-4	STANDARD CHARTERED 1.7% Due 4/17/2018 A017		1FE	2,319,531	2,319,767	04/17/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6.1/2% Due 8/15/2018 FA15		1FE	1,013,840	1,017,556	08/15/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 A01		2FE	11,587,000	11,587,000	04/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				129,032,142	129,145,330	XXX
13213P-AA-8	Camrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,096,000	2,096,000	02/01/2031
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	7,635,777	7,643,868	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				9,731,777	9,739,868	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				138,763,920	138,885,197	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				165,988,861	166,104,910	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				22,026,777	22,034,868	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				188,015,639	188,139,778	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Huntington National Bank Money Market Account			60,511	60,511	
000000-00-0	Key Bank Money Market Account			13,676	13,676	
000000-00-0	BB&T Bank Money Market Account			57,541	57,541	
000000-00-0	Key Bank VMDA			10,632,607	10,632,607	
9099999. Total - Cash (Schedule E Part 1 type)				10,764,335	10,764,335	XXX
	CATHOLIC HEALTH INITIATV CP 2.1/2% Due 4/6/2018 At Mat			10,995,686	10,992,361	04/06/2018
	CATHOLIC HEALTH INITIATV CP 1.81% Due 4/11/2018 At Mat			5,296,574	5,285,646	04/11/2018
	KANSAS CITY POWER & LT CP 2.3% Due 4/2/2018 At Mat			17,646,070	17,645,489	04/02/2018
	KROGER CO CP 2.2% Due 4/2/2018 At Mat			4,848,814	4,848,814	04/02/2018
	MDU RESOURCES CP 2.2% Due 4/2/2018 At Mat			5,848,570	5,848,570	04/02/2018
	NSTAR ELECTRIC CP 1.7% Due 4/6/2018 At Mat			7,097,215	7,097,318	04/06/2018
	ONE GAS INC CP 1.85% Due 4/3/2018 At Mat			2,399,333	2,399,013	04/03/2018
	SAN DIEGO GAS & ELEC CO CP 1.82% Due 4/4/2018 At Mat			6,148,201	6,147,824	04/04/2018

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	SINOPEC CP 1.95% Due 4/10/2018 At Mat			14,991,175	14,988,625	04/10/2018
	SPECTRA ENERGY PARTNERS CP 2 1/4% Due 4/5/2018 At Mat			9,996,053	9,995,625	04/05/2018
	UNITEDHEALTH GROUP INC CP 1.79% Due 4/2/2018 At Mat			6,998,448	6,995,121	04/02/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			79,769	79,769	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				92,345,909	92,324,176	XXX
9999999 - Totals				291,125,883	291,228,289	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	46,345,211	Book/Adjusted Carrying Value \$	46,408,992
2. Average balance for the year	Fair Value \$	282,248,659	Book/Adjusted Carrying Value \$	282,878,889

STATEMENT AS OF MARCH 31, 2018 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999	Total - U.S. Government Bonds					0	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
	ALLIANT ENERGY CORP CP		.03/20/2018	2.250	.04/02/2018	5,995,125	4,500	0
	CABOT CORP CP		.03/29/2018	2.250	.04/02/2018	2,499,375	469	0
	CATHOLIC HEALTH INITIATV CP		.03/27/2018	2.500	.04/06/2018	10,992,361	3,819	0
	CATHOLIC HEALTH INITIATV CP		.02/16/2018	1.950	.04/11/2018	5,285,646	11,483	0
	KANSAS CITY POWER & LT CP		.03/29/2018	2.300	.04/02/2018	17,645,489	3,383	0
	KROGER CO CP		.03/29/2018	2.200	.04/02/2018	4,848,814	889	0
	MDU RESOURCES CP		.03/29/2018	2.200	.04/02/2018	5,848,570	1,072	0
	NSTAR ELECTRIC CP		.03/29/2018	1.700	.04/06/2018	7,097,318	1,006	0
	ONE GAS INC CP		.03/26/2018	1.850	.04/03/2018	2,399,013	740	0
	POM CP		.03/29/2018	2.250	.04/02/2018	2,999,250	563	0
	SAN DIEGO GAS & ELEC CO CP		.03/28/2018	1.820	.04/04/2018	6,147,824	1,244	0
	SINOPEC CP		.03/27/2018	1.950	.04/10/2018	14,988,625	4,062	0
	SPECTRA ENERGY PARTNERS CP		.03/29/2018	2.250	.04/05/2018	9,995,625	1,875	0
	UNITEDHEALTH GROUP INC CP		.03/20/2018	1.930	.04/02/2018	6,995,121	4,503	0
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					103,738,156	39,608	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					103,738,156	39,608	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
7799999	Total - Issuer Obligations					103,738,156	39,608	0
7899999	Total - Residential Mortgage-Backed Securities					0	0	0
7999999	Total - Commercial Mortgage-Backed Securities					0	0	0
8099999	Total - Other Loan-Backed and Structured Securities					0	0	0
8199999	Total - SVO Identified Funds					0	0	0
8399999	Total Bonds					103,738,156	39,608	0
94975H-23-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.03/28/2018	0.000	XXX	30,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-1NS MONEY MARKET		.03/28/2018	0.000	XXX	9,247,504	0	1,069
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					9,277,504	0	1,069
8899999	Total Cash Equivalents					113,015,660	39,608	1,069

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