



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

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

Mail Address 400 Broadway, Cincinnati, OH, US 45202

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

Internet Website Address www.integritylife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402

OFFICERS

Chairman of the Board John Finn Barrett Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt; Jonathan David Niemeyer; John Finn Barrett; Donald Joseph Wuebbliing; Jill Tripp McGruder

State of Ohio County of Hamilton SS:

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

Jill Tripp McGruder President & CEO

Edward Joseph Babbitt Secretary

Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 22 day of October, 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 SEPTEMBER 30, 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 .....	5,304,772,525	0	5,304,772,525	5,059,295,756
2. Stocks:				
2.1 Preferred stocks .....	21,788,763	0	21,788,763	21,788,763
2.2 Common stocks .....	822,182,754	0	822,182,754	563,283,084
3. Mortgage loans on real estate:				
3.1 First liens .....	561,401,544	0	561,401,544	455,804,717
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ .....17,167,584 ), cash equivalents (\$ .....17,446,480 ) and short-term investments (\$ .....1,499,438 ) .....	36,113,501	0	36,113,501	108,564,571
6. Contract loans (including \$ ..... premium notes) .....	106,616,798	0	106,616,798	107,728,359
7. Derivatives .....	130,939,099	0	130,939,099	121,934,379
8. Other invested assets .....	205,817,685	0	205,817,685	205,931,762
9. Receivables for securities .....	35,217,118	0	35,217,118	3,751,514
10. Securities lending reinvested collateral assets .....	19,096,493	0	19,096,493	5,346,557
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	7,243,946,280	0	7,243,946,280	6,653,429,462
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	54,061,479	0	54,061,479	46,275,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....			0	
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	13,656,160	0	13,656,160	14,742,462
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....	4,669,481	0	4,669,481	4,002,684
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
18.2 Net deferred tax asset .....	18,878,393	6,413,320	12,465,073	12,854,743
19. Guaranty funds receivable or on deposit .....	20,077	0	20,077	20,077
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	111,395
24. Health care (\$ ..... ) and other amounts receivable .....	126,571	93,233	33,338	211,404
25. Aggregate write-ins for other than invested assets .....	2,063,353	0	2,063,353	2,058,847
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	7,337,421,794	6,506,553	7,330,915,241	6,733,706,764
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	2,382,572,889	0	2,382,572,889	2,476,505,986
28. Total (Lines 26 and 27) .....	9,719,994,683	6,506,553	9,713,488,130	9,210,212,750
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. CSV Company Owned Life Insurance .....	2,063,353	0	2,063,353	2,058,847
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,063,353	0	2,063,353	2,058,847

STATEMENT AS OF SEPTEMBER 30, 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 \$ 4,705,157,756 less \$ included in Line 6.3 (including \$ 694,468,806 Modco Reserve)	4,705,157,756	4,456,632,053
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,048,087,968	950,011,238
4. Contract claims:		
4.1 Life	192,410	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 \$ 16,355,498 ceded	16,355,498	17,312,677
9.4 Interest Maintenance Reserve	11,549,517	12,447,121
10. Commissions to agents due or accrued-life and annuity contracts \$ 679,335, accident and health \$ and deposit-type contract funds \$	679,335	662,564
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	242,414	202,579
13. Transfers to Separate Accounts due or accrued (net) (including \$ (34,841,899) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(46,070,295)	(4,561,575)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(830,711)	(2,262,645)
15.1 Current federal and foreign income taxes, including \$ 532,448 on realized capital gains (losses)	2,826,048	190,504
15.2 Net deferred tax liability		
16. Unearned investment income	23,908	24,450
17. Amounts withheld or retained by company as agent or trustee	2,148,673	2,017,117
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	10,527,977	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	130,774,776	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	2,672,919	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	14,598,533	16,889,367
24.09 Payable for securities	16,252,967	10,350,555
24.10 Payable for securities lending	161,769,704	178,253,350
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	106,102,344	98,623,431
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,183,061,741	5,857,948,111
27. From Separate Accounts Statement	2,382,572,889	2,476,505,986
28. Total liabilities (Lines 26 and 27)	8,565,634,630	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	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	908,163,872	658,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	236,689,628	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)	1,144,853,500	872,758,653
38. Totals of Lines 29, 30 and 37	1,147,853,500	875,758,653
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,713,488,130	9,210,212,750
<b>DETAILS OF WRITE-INS</b>		
2501. Payable for Collateral on Derivatives	105,530,000	98,160,000
2502. Uncashed drafts and checks that are pending escheatment to the state	572,344	463,431
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	106,102,344	98,623,431
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	481,534,272	653,867,714	845,693,395
2. Considerations for supplementary contracts with life contingencies	8,969,978	8,221,684	9,563,065
3. Net investment income	192,051,683	169,727,903	263,386,116
4. Amortization of Interest Maintenance Reserve (IMR)	1,344,211	1,317,964	1,615,609
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	876,482	912,674	1,210,991
7. Reserve adjustments on reinsurance ceded	(43,324,830)	(54,960,530)	(72,074,175)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	12,579,639	11,689,977	15,799,016
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	3,220,476	2,101,216	2,840,320
9. Totals (Lines 1 to 8.3)	657,251,911	792,878,602	1,068,034,337
10. Death benefits	5,705,136	5,296,292	9,319,873
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	187,279,355	151,017,421	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	296,145,010	234,496,564	331,983,159
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	19,201,221	6,131,804	11,014,259
18. Payments on supplementary contracts with life contingencies	5,063,302	4,499,688	6,092,115
19. Increase in aggregate reserves for life and accident and health contracts	249,210,678	395,561,421	524,946,218
20. Totals (Lines 10 to 19)	762,604,702	797,003,190	1,093,465,394
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,113,316	35,256,065	45,334,904
22. Commissions and expense allowances on reinsurance assumed	9,620	11,111	14,658
23. General insurance expenses	30,900,749	31,000,393	43,441,039
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,076,074	3,084,191	3,773,990
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(175,966,672)	(104,425,933)	(160,626,341)
27. Aggregate write-ins for deductions	5,335,889	2,876,121	4,160,395
28. Totals (Lines 20 to 27)	653,073,678	764,805,138	1,029,564,039
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,178,233	28,073,464	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)	4,178,233	28,073,464	38,470,298
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	9,697,281	1,606,520	(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)	(5,519,048)	26,466,944	44,994,444
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 5,343,822 (excluding taxes of \$ 118,719 transferred to the IMR)	10,342,543	(5,850,378)	(23,876,015)
35. Net income (Line 33 plus Line 34)	4,823,495	20,616,566	21,118,429
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	875,758,653	808,318,188	808,318,188
37. Net income (Line 35)	4,823,495	20,616,566	21,118,429
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3,417,319	38,176,219	68,673,747	50,641,617
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	8,790,498	(4,667,740)	(22,179,017)
41. Change in nonadmitted assets	(4,862,025)	13,830,569	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	6,270,564
44. Change in asset valuation reserve	(24,833,662)	(7,325,740)	(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	322	17,565	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	250,000,000	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	272,094,847	97,415,531	67,440,465
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,147,853,500	905,733,719	875,758,653
<b>DETAILS OF WRITE-INS</b>			
08.301. Administrative Service Fees	2,043,435	69,867	2,642,280
08.302. Miscellaneous Income	1,127,805	11,590	29,615
08.303. Other Fee Income	49,236	2,019,759	168,425
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,220,476	2,101,216	2,840,320
2701. Securities Lending Interest Expense	4,431,573	1,939,817	2,895,618
2702. Pension Expense	996,718	891,590	1,200,431
2703. Reserve Adjustment	(111,160)	(18,198)	1,395
2798. Summary of remaining write-ins for Line 27 from overflow page	18,758	62,912	62,951
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,335,889	2,876,121	4,160,395
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	490,632,836	662,354,564	855,585,959
2. Net investment income .....	193,223,609	169,921,361	273,092,496
3. Miscellaneous income .....	15,255,458	15,885,615	20,785,468
4. Total (Lines 1 to 3) .....	699,111,903	848,161,540	1,149,463,923
5. Benefit and loss related payments .....	557,273,296	457,749,088	642,929,492
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(134,458,274)	(127,964,081)	(164,149,799)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	63,947,102	72,250,876	100,023,362
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 16,249,860 tax on capital gains (losses) .....	12,524,278	23,377,024	28,001,825
10. Total (Lines 5 through 9) .....	499,286,402	425,412,907	606,804,880
11. Net cash from operations (Line 4 minus Line 10) .....	199,825,501	422,748,633	542,659,043
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	780,164,950	566,398,182	721,277,296
12.2 Stocks .....	58,411,104	19,726,661	30,267,452
12.3 Mortgage loans .....	5,698,926	4,562,013	6,175,104
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	16,823,744	38,496,796	42,822,669
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	126,984	2,985	(14,837)
12.7 Miscellaneous proceeds .....	5,902,412	25,097,224	7,366,597
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	867,128,120	654,283,861	807,894,281
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,037,319,862	1,233,324,738	1,639,046,517
13.2 Stocks .....	32,841,514	51,557,013	64,515,896
13.3 Mortgage loans .....	111,295,752	133,090,499	199,632,031
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	14,690,352	19,238,543	39,578,958
13.6 Miscellaneous applications .....	43,601,450	40,340,871	24,411,405
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,239,748,930	1,477,551,664	1,967,184,807
14. Net increase (or decrease) in contract loans and premium notes .....	(1,111,561)	(2,498,717)	(2,761,977)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(371,509,249)	(820,769,086)	(1,156,528,549)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	4,299,634	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	98,076,730	317,127,665	429,240,801
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(3,143,685)	107,684,040	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) .....	99,232,679	424,811,705	584,034,118
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(72,451,069)	26,791,252	(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) .....	36,113,502	165,191,211	108,564,571

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

20.0001. Contribution from The Western and Southern Life Insurance Company in the form of Common Stock securities .....	245,700,366		
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**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 .....	333,591	342,088	497,227
3. Ordinary individual annuities .....	481,872,711	654,334,823	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 .....	482,206,302	654,676,911	846,742,518
12. Deposit-type contracts .....	3,192,233,546	1,107,848,000	1,844,499,104
13. Total	3,674,439,848	1,762,524,911	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 SEPTEMBER 30, 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:

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	4,823,495	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	4,823,495	21,118,429
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,147,853,500	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	1,147,853,500	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.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 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.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 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
12667G-XD-0	1,209,302	1,193,751	15,551	1,193,751	1,177,268	06/30/2018
126694-HK-7	172,553	166,708	5,845	166,708	163,611	06/30/2018
173100-AR-9	745,173	403,112	342,061	403,112	77,932	09/30/2018
Total	XXX	XXX	363,457	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 September 30, 2018:

a. The aggregate amount of unrealized losses:

- |                        |               |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 21,523,603 |
| 2. 12 Months or Longer | \$ 12,658,975 |

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

- |                        |                |
|------------------------|----------------|
| 1. Less than 12 Months | \$ 974,362,838 |
| 2. 12 Months or Longer | \$ 206,746,782 |

- (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 \$194.1 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.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

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:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	130,939,099	—	130,939,099

\* 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	(14,598,533)	—	(14,598,533)

\* 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.

In June 2018, the Company received a \$250.0 million capital contribution from its parent, The Western and Southern Life Insurance Company. The contribution was in the form of \$245.7 million in common stocks and \$4.3 million in cash.

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 \$805.0 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	15,220,346	15,220,346	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	26,272,600	26,272,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	805,000,000	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 SEPTEMBER 30, 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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	887,761,643	897,224,233	753,317,163
2. Current Year General Account Total Collateral Pledged	887,761,643	897,224,233	753,317,163
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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	901,780,892	905,690,277	759,314,666
2. Current Year General Account Maximum Collateral Pledged	901,780,892	905,690,277	759,314,666
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 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	753,317,163	753,317,163	—	744,891,054
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	753,317,163	753,317,163	—	744,891,054
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 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	759,314,666	759,314,666	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	759,314,666	759,314,666	—
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)			

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

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 September 30, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
<b>a. Assets at fair value</b>					
Bonds: RMBS	—	77,364	—	77,364	—
Common stock: Unaffiliated	457,220,103	4,200,000	—	461,420,103	4,200,000
Common stock: Mutual funds	301,462	—	—	301,462	—
Derivative assets: Options, purchased	—	19,817,727	111,039,316	130,857,043	—
Derivative assets: Stock warrants	—	82,055	—	82,055	—
Separate account assets*	846,562,289	32,858	—	846,595,147	—
<b>Total assets at fair value</b>	<b>1,304,083,854</b>	<b>24,210,004</b>	<b>111,039,316</b>	<b>1,439,333,174</b>	<b>4,200,000</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
<b>b. Liabilities at fair value</b>					
Derivative liabilities: Options, written	—	(14,598,537)	—	(14,598,537)	—
<b>Total liabilities at fair value</b>	<b>—</b>	<b>(14,598,537)</b>	<b>—</b>	<b>(14,598,537)</b>	<b>—</b>

\*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.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

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

Quarter Ended at 09/30/2018

Description	Beginning Balance at 07/01/2018	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 09/30/2018
a. Assets										
Derivative assets: Options, purchased	115,256,031	—	—	10,879,586	(5,459,647)	7,329,446	—	—	(16,966,100)	111,039,316
Total Assets	115,256,031	—	—	10,879,586	(5,459,647)	7,329,446	—	—	(16,966,100)	111,039,316

Quarter Ended at 06/30/2018

Description	Beginning Balance at 04/01/2018	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 06/30/2018
a. Assets										
Derivative assets: Options, purchased	97,893,641	—	—	740,956	16,375,632	6,837,728	—	—	(6,591,926)	115,256,031
Total Assets	97,893,641	—	—	740,956	16,375,632	6,837,728	—	—	(6,591,926)	115,256,031

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.

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.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

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	5,338,859,430	5,304,772,524	30,403,771	5,297,024,747	11,430,912	—	—
Common stock: Unaffiliated**	487,692,703	487,692,703	483,492,703	4,200,000	—	—	4,200,000
Common stock: Mutual funds	301,462	301,462	301,462	—	—	—	—
Preferred stock	22,231,108	21,788,763	—	17,246,374	4,984,734	—	—
Mortgage loans	559,246,727	561,401,544	—	—	559,246,727	—	—
Cash, cash equivalents, & short-term investments	36,150,304	36,113,501	36,150,304	—	—	—	—
Other invested assets: Surplus notes	19,076,880	16,069,294	—	19,076,880	—	—	—
Securities lending reinvested collateral assets	19,096,493	19,096,493	19,096,493	—	—	—	—
Derivative assets	130,939,098	130,939,098	—	19,899,782	111,039,316	—	—
Separate account assets	2,380,369,665	2,382,572,885	844,831,806	1,476,988,243	58,549,616	—	17,790,770
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,728,681,916)	(1,707,711,573)	—	—	(1,728,681,916)	—	—
Fixed-indexed annuity contracts	(1,626,730,863)	(1,591,732,015)	—	—	(1,626,730,863)	—	—
Derivative liabilities	(14,598,537)	(14,598,537)	—	(14,598,537)	—	—	—
Cash collateral payable	(105,530,000)	(105,530,000)	—	(105,530,000)	—	—	—
Separate account liabilities*	(1,528,960,367)	(1,479,485,933)	—	—	(1,528,960,367)	—	—
Securities lending liability	(161,769,704)	(161,769,704)	—	(161,769,704)	—	—	—

\*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. For investments utilizing NAV, see Note 20A(1) for a description.

*Mortgage Loans*

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

*Cash, Cash Equivalents and Short-Term Investments*

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

*Derivative Instruments*

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

## STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

### *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 ]

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

(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	—

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

(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 SEPTEMBER 30, 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 [ X ] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

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

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ 7,813,507
13. Amount of real estate and mortgages held in short-term investments: ..... \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ .0  | \$ .0   |
| 14.22 Preferred Stock .....   | \$ .0  | \$ .0   |
| 14.23 Common Stock .....  | \$ 315,929,165   | \$ 334,188,589  |
| 14.24 Short-Term Investments .....  | \$ .0  | \$ .0   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .0  | \$ .0   |
| 14.26 All Other .....   | \$ 98,940,315  | \$ 95,912,202   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 414,869,480   | \$ 430,100,791  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$   | \$  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ]
- If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 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 .....\$ .....194,112,149
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....\$ .....194,067,934
- 16.3 Total payable for securities lending reported on the liability page .....\$ .....161,769,704

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

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

- 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 [ X ]

- 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 [ X ] 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 [ X ] 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 .....	\$ 558,652,547
1.14	Total Mortgages in Good Standing .....	\$ 558,652,547
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) .....	\$ 561,401,544
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
<b>NONE</b>								

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
States, Etc.	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	8,843	4,075,654		4,084,497	148,180
2. Alaska	AK	L	0	333,750		333,750	0
3. Arizona	AZ	L	478	11,694,383		11,694,861	449,167
4. Arkansas	AR	L	0	2,239,500		2,239,500	328,893
5. California	CA	L	11,615	33,313,214		33,324,829	1,839,445
6. Colorado	CO	L	5,573	7,757,644		7,763,217	370,000
7. Connecticut	CT	L	77	9,338,529		9,338,606	1,171,865
8. Delaware	DE	L	490	841,691		842,181	0
9. District of Columbia	DC	L	0	1,169,829		1,169,829	0
10. Florida	FL	L	24,507	43,310,808		43,335,315	1,294,455
11. Georgia	GA	L	10,056	9,316,484		9,326,540	191,812
12. Hawaii	HI	L	581	7,875,724		7,876,305	427,227
13. Idaho	ID	L	118	1,030,843		1,030,961	152,658
14. Illinois	IL	L	26,519	19,009,583		19,036,102	1,744,037
15. Indiana	IN	L	3,885	13,378,263		13,382,148	1,474,230
16. Iowa	IA	L	30,371	1,171,824		1,202,195	0
17. Kansas	KS	L	7,527	2,665,855		2,673,382	154,942
18. Kentucky	KY	L	1,776	8,935,985		8,937,761	726,179
19. Louisiana	LA	L	0	7,187,948		7,187,948	1,506,219
20. Maine	ME	L	0	1,156,508		1,156,508	179,623
21. Maryland	MD	L	5,179	8,285,172		8,290,351	1,105,945
22. Massachusetts	MA	L	118	12,522,070		12,522,188	997,587
23. Michigan	MI	L	792	27,116,721		27,117,513	953,716
24. Minnesota	MN	L	30,672	4,667,623		4,698,295	648,107
25. Mississippi	MS	L	873	1,106,944		1,107,817	59,412
26. Missouri	MO	L	11,757	6,838,080		6,849,837	716,305
27. Montana	MT	L	197	199,435		199,632	0
28. Nebraska	NE	L	3,978	415,332		419,310	89,034
29. Nevada	NV	L	99	1,882,166		1,882,265	0
30. New Hampshire	NH	L	0	3,430,871		3,430,871	116,015
31. New Jersey	NJ	L	0	27,507,914		27,507,914	868,007
32. New Mexico	NM	L	3,986	1,856,826		1,860,812	107,451
33. New York	NY	N	676	1,386,008		1,386,684	0
34. North Carolina	NC	L	274	14,778,282		14,778,556	1,323,389
35. North Dakota	ND	L	0	286,570		286,570	802,354
36. Ohio	OH	L	72,305	59,510,211		59,582,516	3,161,970,525
37. Oklahoma	OK	L	18,621	3,107,146		3,125,767	60,000
38. Oregon	OR	L	4,039	4,779,611		4,783,650	75,000
39. Pennsylvania	PA	L	12,467	43,283,145		43,295,612	4,106,541
40. Rhode Island	RI	L	0	1,036,070		1,036,070	79,998
41. South Carolina	SC	L	8,348	5,262,418		5,270,766	216,088
42. South Dakota	SD	L	2,745	680,237		682,982	0
43. Tennessee	TN	L	7,882	4,169,325		4,177,207	579,348
44. Texas	TX	L	4,164	36,864,190		36,868,354	3,380,068
45. Utah	UT	L	0	1,715,896		1,715,896	201,651
46. Vermont	VT	L	0	513,073		513,073	42,228
47. Virginia	VA	L	199	5,614,476		5,614,675	1,012,250
48. Washington	WA	L	2,670	4,492,964		4,495,634	35,251
49. West Virginia	WV	L	7,353	6,557,419		6,564,772	0
50. Wisconsin	WI	L	1,781	5,723,293		5,725,074	528,344
51. Wyoming	WY	L	0	479,204		479,204	0
52. American Samoa	AS	N				0	0
53. Guam	GU	N				0	0
54. Puerto Rico	PR	N				0	0
55. U.S. Virgin Islands	VI	N				0	0
56. Northern Mariana Islands	MP	N				0	0
57. Canada	CAN	N				0	0
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0
59. Subtotal	XXX		333,591	481,872,711	0	482,206,302	3,192,233,546
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		333,591	481,872,711	0	482,206,302	3,192,233,546
96. Plus Reinsurance Assumed	XXX		63,823			63,823	
97. Totals (All Business)	XXX		397,414	481,872,711	0	482,270,125	3,192,233,546
98. Less Reinsurance Ceded	XXX		137,335	598,518		735,853	
99. Totals (All Business) less Reinsurance Ceded	XXX		260,079	481,274,193	0	481,534,272	3,192,233,546
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>
<b>PARENT - WESTERN &amp; SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)</b>		<b>31-1732405</b>
<b>SUBSIDIARY - WESTERN &amp; SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)</b>		<b>31-1732404</b>
<b>SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>65242</b>	<b>35-0457540</b>
<b>SUBSIDIARY - LLIA, INC., OH (NON-INSURER)</b>		<b>35-2123483</b>
<b>SUBSIDIARY - THE WESTERN &amp; SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>70483</b>	<b>31-0487145</b>
<b>SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)</b>	<b>92622</b>	<b>31-1000236</b>
<b>SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)</b>		<b>31-1328371</b>
<b>SUBSIDIARY - W&amp;S BROKERAGE SERVICES, INC., OH (NON-INSURER)</b>		<b>31-0846576</b>
<b>SUBSIDIARY - W&amp;S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)</b>		<b>31-1334221</b>
<b>SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>99937</b>	<b>31-1191427</b>
<b>SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)</b>	<b>74780</b>	<b>86-0214103</b>
<b>SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)</b>	<b>75264</b>	<b>16-0958252</b>
<b>SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)</b>		<b>43-2081325</b>
<b>SUBSIDIARY - WESTERN &amp; SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)</b>		<b>06-1804434</b>
<b>SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)</b>		<b>31-1018957</b>
<b>SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)</b>		<b>31-1301863</b>

STATEMENT AS OF SEPTEMBER 30, 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	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	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. Investor 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	TX	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	UT	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	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	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	FWPEI 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	

STATEMENT AS OF SEPTEMBER 30, 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	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIPEI 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	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt 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 Invt 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 Invt 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 Invt 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 Invt 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 Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FIPEI X 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	FIPEI 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	FIPEI 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	FIPEO 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	FIPEO 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	FIPEO 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				FIPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FIPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	

STATEMENT AS OF SEPTEMBER 30, 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	26-3806561				FWPEO III 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	
.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 Prairie 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 ProfitLoss 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				LaCentera 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	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	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	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	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	

STATEMENT AS OF SEPTEMBER 30, 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	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	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				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	
.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				Somterra 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	LDP	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	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	36-4107014				Vinings 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	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	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	

STATEMENT AS OF SEPTEMBER 30, 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	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	

Asterisk	Explanation

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

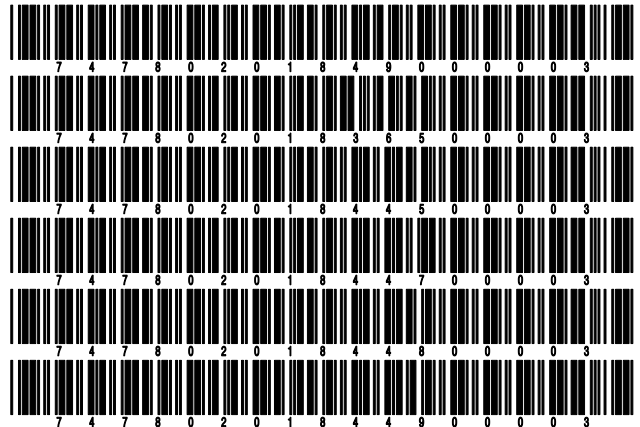
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Experience Refund .....	18,701	62,912	62,912
2705. Miscellaneous Expense .....	.57	.0	.39
2797. Summary of remaining write-ins for Line 27 from overflow page	18,758	62,912	62,951

STATEMENT AS OF SEPTEMBER 30, 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 .....	49,558,507	112,454,688
2.2 Additional investment made after acquisition .....	61,737,245	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 .....	5,698,926	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) .....	561,401,547	455,804,721
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	561,401,547	455,804,721
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	561,401,547	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 .....	14,602,169	37,303,117
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	43	54
5. Unrealized valuation increase (decrease) .....	1,509,161	18,282,059
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	16,823,744	42,822,669
8. Deduct amortization of premium and depreciation .....	11,859	3,015,112
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....	389,178	4,223,933
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	205,817,684	206,842,909
12. Deduct total nonadmitted amounts .....		911,147
13. Statement value at end of current period (Line 11 minus Line 12) .....	205,817,684	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 .....	1,315,861,742	1,703,562,413
3. Accrual of discount .....	3,412,501	3,108,219
4. Unrealized valuation increase (decrease) .....	34,749,612	(15,184,778)
5. Total gain (loss) on disposals .....	5,200,330	3,995,176
6. Deduct consideration for bonds and stocks disposed of .....	838,799,663	751,544,748
7. Deduct amortization of premium .....	14,799,603	19,245,809
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	1,472,078	1,889,986
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	223,609	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	6,148,744,075	5,644,367,625
12. Deduct total nonadmitted amounts .....		0
13. Statement value at end of current period (Line 11 minus Line 12) .....	6,148,744,075	5,644,367,625

STATEMENT AS OF SEPTEMBER 30, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	3,435,296,382	581,297,553	634,614,338	23,194,313	3,443,435,892	3,435,296,382	3,405,173,910	3,298,606,180
2. NAIC 2 (a) .....	1,576,642,941	1,550,875,918	1,581,006,032	(20,812,002)	1,501,175,745	1,576,642,941	1,525,700,825	1,476,805,002
3. NAIC 3 (a) .....	240,627,341	3,113,451	5,978,021	(4,534,520)	272,192,262	240,627,341	233,228,251	238,047,958
4. NAIC 4 (a) .....	129,788,909	10,002,670	4,311,985	3,586,869	121,253,525	129,788,909	139,066,463	126,298,355
5. NAIC 5 (a) .....	14,994,910	5,149,500	18,639	(4,321,627)	16,599,346	14,994,910	15,804,144	11,093,033
6. NAIC 6 (a) .....	561,446	0	2,867	(6,807)	568,218	561,446	551,772	574,758
7. Total Bonds	5,397,911,929	2,150,439,092	2,225,931,882	(2,893,774)	5,355,224,988	5,397,911,929	5,319,525,365	5,151,425,286
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	9,185,874	0	0	0	9,185,874	9,185,874	9,185,874	9,185,874
9. NAIC 2 .....	12,602,889	0	0	0	12,602,889	12,602,889	12,602,889	12,602,889
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	21,788,763	0	0	0	21,788,763	21,788,763	21,788,763	21,788,763
15. Total Bonds and Preferred Stock	5,419,700,692	2,150,439,092	2,225,931,882	(2,893,774)	5,377,013,751	5,419,700,692	5,341,314,128	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 \$ 6,990,450 ; NAIC 2 \$ 7,762,389 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	1,499,437	XXX	1,499,437		

**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 .....	13,919,169	10,551,485
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	72,282	0
6. Deduct consideration received on disposals .....	12,492,014	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) .....	1,499,437	0
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,499,437	0

**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	21,614,968
3. Unrealized Valuation increase/(decrease)	7,061,501
4. Total gain (loss) on termination recognized	14,930,351
5. Considerations received/(paid) on terminations	32,311,263
6. Amortization	0
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8. Total foreign exchange change in Book/Adjusted Carrying Value	0
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	116,340,560
10. Deduct nonadmitted assets	0
11. Statement value at end of current period (Line 9 minus Line 10)	116,340,560

**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)	(258,526)
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	(76,866)
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	(76,866)
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	(1,950,386)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(1,950,386)
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)	1,008,582
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,008,582

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

**N O N E**

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

**N O N E**

**SCHEDULE DB - VERIFICATION**

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	116,340,561
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,008,582
3. Total (Line 1 plus Line 2) .....	117,349,143
4. Part D, Section 1, Column 5 .....	131,947,680
5. Part D, Section 1, Column 6 .....	(14,598,537)
6. Total (Line 3 minus Line 4 minus Line 5) .....	0
	Fair Value Check
7. Part A, Section 1, Column 16 .....	116,340,561
8. Part B, Section 1, Column 13 .....	0
9. Total (Line 7 plus Line 8) .....	116,340,561
10. Part D, Section 1, Column 8 .....	130,939,098
11. Part D, Section 1, Column 9 .....	(14,598,537)
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 .....	1,008,581
15. Part D, Section 1, Column 11 .....	1,008,581
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 .....	7,638,824,863	9,017,569,660
3. Accrual of discount .....	0	165
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	55,047	7,822
6. Deduct consideration received on disposals .....	7,719,204,453	8,976,995,106
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	17,446,481	97,771,024
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	17,446,481	97,771,024

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

STATEMENT AS OF SEPTEMBER 30, 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	2,410,602	50,900,000
0009065	Washington		DC		11/04/2016	4.500	0	5,082,657	54,300,000
0009070	Louisville		KY		04/20/2017	4.550	0	5,250,868	58,400,000
0009073	Seattle		WA		03/28/2018	5.220	0	4,440,117	69,420,000
0009075	Clearwater		FL		08/21/2018	4.540	41,580,000	0	69,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other							41,580,000	17,184,244	302,520,000
0899999. Total Mortgages in good standing							41,580,000	17,184,244	302,520,000
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							41,580,000	17,184,244	302,520,000

**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	36,865	0	0	0
0009047	Ocala	FL		10/19/2007		3,460,012	0	0	0	0	0	0	0	133,117	0	0	0
0009048	Naples	FL		03/04/2010		7,286,380	0	0	0	0	0	0	0	57,193	0	0	0
0009049	City of Industry	CA		06/02/2011		4,184,367	0	0	0	0	0	0	0	32,081	0	0	0
0009050	Houston	TX		09/28/2011		6,272,615	0	0	0	0	0	0	0	79,774	0	0	0
0009052	Brentwood	TN		07/17/2014		8,643,217	0	0	0	0	0	0	0	139,619	0	0	0
0009053	Frankfort	KY		12/12/2014		17,334,581	0	0	0	0	0	0	0	234,621	0	0	0
0009054	Eldersburg	MD		12/16/2014		26,213,577	0	0	0	0	0	0	0	147,056	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,177,270	0	0	0	0	0	0	0	98,814	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,860,987	0	0	0	0	0	0	0	64,794	0	0	0
0009057	Aurora	CO		10/08/2015		21,600,152	0	0	0	0	0	0	0	143,107	0	0	0
0009058	Westfield	IN		11/03/2015		24,558,381	0	0	0	0	0	0	0	107,323	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,700,135	0	0	0	0	0	0	0	123,641	0	0	0
0009060	Vineyard	UT		12/07/2015		31,465,236	0	0	0	0	0	0	0	140,295	0	0	0
0009061	Westminster	CO		08/01/2016		26,244,604	0	0	0	0	0	0	0	47,407	0	0	0
0009062	Humble	TX		08/03/2016		21,921,149	0	0	0	0	0	0	0	99,703	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,873,657	0	0	0	0	0	0	0	121,737	0	0	0
0009068	Dayton	OH		02/17/2017		11,000,000	0	0	0	0	0	0	0	14,095	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,199,139	0	0	0	0	0	0	0	336	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,983	0	0	0	0	0	0	0	53	0	0	0
0009074	EL Paso	TX		06/13/2018		0	0	0	0	0	0	0	0	29,197	0	0	0
0299999. Mortgages with partial repayments						335,407,530	0	0	0	0	0	0	0	1,850,828	0	0	0
0599999 - Totals						335,407,530	0	0	0	0	0	0	0	1,850,828	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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	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
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	.IFE	10/24/2016	1	0	1,055,587	0	2,837,562	3.170
1399999	Joint Venture Interests - Fixed Income - Unaffiliated							0	1,055,587	0	2,837,562	XXX
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016		0	2,200,000	0	0	2.540
1599999	Joint Venture Interests - Common Stock - Unaffiliated							0	2,200,000	0	0	XXX
000000-00-0	Patterson & First Inv. Holdings, LLC	Dayton	OH	Crawford Doyle		07/27/2016		0	697,950	0	0	100.000
1899999	Joint Venture Interests - Real Estate - Affiliated							0	697,950	0	0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	0	883,077	0	0	1.250
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,751,976	0	0	0.570
2199999	Joint Venture Interests - Other - Unaffiliated							0	2,635,053	0	0	XXX
4499999	Total - Unaffiliated							0	5,890,640	0	2,837,562	XXX
4599999	Total - Affiliated							0	697,950	0	0	XXX
4699999	Totals							0	6,588,590	0	2,837,562	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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value							15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	07/16/2018	50,695							50,695	50,695				0	0
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016		187,651							187,651	187,651				0	879,417
1399999	Joint Venture Interests - Fixed Income - Unaffiliated						238,346	0	0	0	0	0	0	238,346	238,346	0	0	0	0	879,417
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	07/25/2018	344,992							344,992	344,992				0	580,857
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	08/06/2018	450,000							450,000	450,000				0	0
1599999	Joint Venture Interests - Common Stock - Unaffiliated						794,992	0	0	0	0	0	0	794,992	794,992	0	0	0	0	580,857
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	09/07/2018	2,953,596							2,953,596	2,953,596				0	543,268
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2018	430,203							430,203	430,203				0	309,188
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/31/2018	160,870							160,870	160,870				0	285,166
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	09/13/2018	796,834							796,834	796,834				0	152,738
	TOW Direct Lending LLC	LOS ANGELES	CA	TOW Direct Lending LLC	03/31/2015	07/10/2018	1,832,117							1,832,117	1,832,117				0	609,254
2199999	Joint Venture Interests - Other - Unaffiliated						6,173,620	0	0	0	0	0	0	6,173,620	6,173,620	0	0	0	0	1,899,614
4499999	Total - Unaffiliated						7,206,958	0	0	0	0	0	0	7,206,958	7,206,958	0	0	0	0	3,359,887
4599999	Total - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999	Totals						7,206,958	0	0	0	0	0	0	7,206,958	7,206,958	0	0	0	0	3,359,887

STATEMENT AS OF SEPTEMBER 30, 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)
36230U-YF-0	G2 4.686% 09/20/61		09/01/2018	Interest Capitalization		1,350	1,350	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2018	Interest Capitalization		4,421	4,421	.0	1
690353-H7-5	CPIC 2.168% 07/07/40		08/30/2018	BANK of AMERICA SEC		5,000,000	5,000,000	14,881	1
690353-ZZ-3	CPIC 1.833% 09/15/20		09/13/2018	WELLS FARGO		3,100,000	3,100,000	8,782	1
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>8,105,771</b>	<b>8,105,771</b>	<b>23,663</b>	<b>XXX</b>
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2018	Interest Capitalization		60,483	60,483	.0	1
3136AG-HH-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2018	Interest Capitalization		64,940	64,940	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2018	Interest Capitalization		20,540	20,540	.0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2018	Interest Capitalization		85,222	85,222	.0	1
3137B0-C0-5	FHR 4184 GZ 3.000% 03/15/43		07/01/2018	Interest Capitalization		6,965	6,965	.0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		09/01/2018	Interest Capitalization		30,365	30,365	.0	1
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.590% 07/31/28		08/02/2018	BARCLAYS		9,700,000	9,700,000	.0	1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>9,968,515</b>	<b>9,968,515</b>	<b>.0</b>	<b>XXX</b>
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		07/26/2018	DEUTSCHE BANK		4,798,200	5,000,000	63,750	2FE
00842E-AS-0	ABMT 2016-2 B1 3.808% 03/25/46		09/14/2018	BROWNSTONE INV GROUP, LLC		5,034,087	5,094,586	9,161	1FM
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7.000% 11/01/26		09/26/2018	CREDIT SUISSE FIRST BOSTON		4,902,258	4,940,000	.0	4FE
048303-CF-6	ATLANTIC CITY ELECTRIC 3.375% 09/01/24		08/07/2018	MESIROW FINANCIAL		4,917,750	5,000,000	74,063	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.933% 03/25/37		07/01/2018	Interest Capitalization		.0	.0	.0	1FM
05606J-AG-0	BX 2018-BILT B 3.185% 05/15/30		08/06/2018	DEUTSCHE BANK		7,971,250	8,000,000	16,489	1FE
07274N-AS-2	BAYER US FINANCE II LLC 1.850% 11/15/18		07/10/2018	Taxable Exchange		1,196,370	1,200,000	3,392	2FE
07274N-BE-2	BAYER US FINANCE II LLC 4.650% 11/15/43		07/10/2018	Taxable Exchange		966,178	1,000,000	7,104	2FE
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		09/01/2018	Interest Capitalization		6,799	6,799	.0	1FM
165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		09/25/2018	GOLDMAN SACHS		2,922,000	2,922,000	.0	5FE
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		09/27/2018	WELLS FARGO		2,047,528	2,063,000	47,564	3FE
22541L-AE-3	CSFB 7.125% 07/15/32		07/16/2018	CREDIT SUISSE FIRST BOSTON		6,428,100	5,000,000	2,969	1FE
23338V-AH-9	DTE ELECTRIC CO 4.050% 05/15/48		09/19/2018	WELLS FARGO		2,019,927	2,070,000	31,205	1FE
24422E-TH-2	JOHN DEERE CAPITAL 2.650% 06/10/26		07/24/2018	Various		4,215,169	4,534,000	15,353	1FE
25272K-AA-1	DELL 1st Lien 3.480% 06/01/19		09/06/2018	GOLDMAN SACHS		2,808,545	2,799,000	26,786	2FE
254672-UH-9	DISCOVER BANK 2.600% 11/13/18		08/22/2018	J P MORGAN SEC FIXED INC		12,299,139	12,300,000	89,722	2FE
26969P-AA-6	EAGLE MATERIALS INC 4.500% 08/01/26		07/12/2018	JEFFERIES & CO		4,962,500	5,000,000	103,125	2FE
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		09/11/2018	MORGAN STANLEY FIXED INC		2,585,125	2,500,000	119,903	2FE
316770-BM-0	FIFTH THIRD BANK 3.950% 07/28/25		07/23/2018	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0	1FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		09/19/2018	CREDIT SUISSE FIRST BOSTON		2,615,903	2,582,313	18,632	3AM
36228C-VC-4	GSMS 2005-ROCK E 5.465% 05/03/32		09/18/2018	CREDIT SUISSE FIRST BOSTON		7,729,570	7,100,000	20,479	1FM
40573L-AA-4	HALFMOON PARENT INC 2.684% 03/17/20		09/07/2018	MORGAN STANLEY FIXED INC		2,440,000	2,440,000	.0	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		09/20/2018	CREDIT SUISSE FIRST BOSTON		2,227,500	2,250,000	9,883	4FE
44409M-AA-4	HUDSON PACIFIC PROPRTIE 3.950% 11/01/27		09/20/2018	J P MORGAN SEC FIXED INC		2,330,650	2,500,000	39,226	2FE
56279H-AE-0	M&T TRUST CO 2.300% 01/30/19		08/17/2018	GOLDMAN SACHS		2,800,001	2,803,000	3,761	1FE
56279H-AG-5	M&T TRUST CO 2.250% 07/25/19		08/17/2018	GOLDMAN SACHS		5,043,676	5,065,000	8,231	1FE
58933Y-AJ-4	MERCK & CO INC 4.150% 05/18/43		08/29/2018	JEFFERIES & CO		5,169,450	5,000,000	59,368	1FE
635405-AM-5	NATIONAL CITY CORP (PNC) 6.875% 05/15/19		07/26/2018	TD SECURITIES		1,511,597	1,465,000	20,983	1FE
655844-BZ-0	NORFOLK SOUTHERN CORP 3.800% 08/01/28		07/30/2018	BANK of AMERICA SEC		4,988,900	5,000,000	.0	2FE
655844-CA-4	NORFOLK SOUTHERN CORP 3.650% 08/01/25		07/30/2018	WELLS FARGO		2,993,580	3,000,000	.0	2FE
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		07/26/2018	Various		2,373,429	2,346,000	.0	4FE
717081-EK-5	PFIZER INC 4.200% 09/15/48		09/04/2018	BANK of AMERICA SEC		4,988,100	5,000,000	.0	1FE
78013X-RJ-9	ROYAL BANK OF CANADA 2.647% 07/22/20		07/23/2018	RBC/DAIN		7,300,000	7,300,000	.0	1FE
81745J-AQ-1	SEMT 2013-11 B3 3.660% 09/25/43		08/08/2018	WELLS FARGO		3,949,848	4,007,455	3,670	1FM
81745N-AJ-8	SEMT 2014-1 B2 3.900% 04/25/44		07/13/2018	WELLS FARGO		5,219,383	5,219,383	9,034	1FM
855244-AQ-2	STARBUCKS CORP 3.800% 08/15/25		08/08/2018	MORGAN STANLEY FIXED INC		10,989,880	11,000,000	.0	2FE
86787E-AW-7	SUNTRUST BANK 2.908% 08/02/22		08/03/2018	TD SECURITIES		14,515,704	14,507,000	14,163	1FE
90261X-HE-5	UBS AG STAMFORD CT 2.375% 08/14/19		08/28/2018	MARKET AXESS		2,988,900	3,000,000	3,167	1FE
90353K-AW-9	UBSOM 2018-C13 ASB 4.241% 10/15/51		09/21/2018	UBS WARBURG		5,149,981	5,000,000	5,890	1FE
904764-BG-1	UNILEVER CAPITAL CORP 3.250% 03/07/24		09/04/2018	GOLDMAN SACHS		8,935,020	9,000,000	.0	1FE
913017-DB-2	UNITED TECHNOLOGIES 3.650% 08/16/23		08/13/2018	MORGAN STANLEY FIXED INC		2,999,730	3,000,000	.0	2FE
92277G-AN-7	VENTAS REALTY LP/CAP CRP 4.400% 01/15/29		08/06/2018	WELLS FARGO		4,997,700	5,000,000	.0	2FE
927804-FU-3	VIRGINIA ELECTRIC & POWIER 3.150% 01/15/26		09/05/2018	BANK of AMERICA SEC		1,934,680	2,000,000	9,100	1FE
92840V-AA-0	VISTRA OPERATIONS CO LLC 5.500% 09/01/26		08/08/2018	Various		1,065,924	1,065,000	.0	3FE
92928Q-AE-8	WEA FINANCE LLC 4.125% 09/20/28		09/13/2018	Various		8,985,565	9,000,000	.0	1FE
960386-AM-2	WABTEC 4.700% 09/15/28		09/21/2018	Various		4,344,239	4,350,000	144	2FE
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		08/10/2018	WELLS FARGO		6,400,000	6,400,000	.0	1FE
13607R-AE-0	CANADIAN IMPERIAL BANK 2.994% 09/13/23	A.	09/06/2018	BANK of AMERICA SEC		20,000,000	20,000,000	.0	1FE
02156L-AA-9	ALTI CE FRANCE SA 8.125% 02/01/27	D.	07/17/2018	Various		2,340,883	2,329,000	.0	4FE

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STATEMENT AS OF SEPTEMBER 30, 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 Designation or Market Indicator (a)
06739F-HT-1	BARCLAYS BANK PLC 2.500% 02/20/19	D.	.09/14/2018	FIFTH THIRD SECURITIES		3,198,592	3,200,000	6,222	1FE
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D.	.09/18/2018	CITIGROUP GLOBAL MKTS		6,915,160	7,000,000	0	1FE
29278G-AJ-7	ENEL FINANCE INTL NV 4.625% 09/14/25	D.	.09/11/2018	J P MORGAN SEC FIXED INC		5,962,140	6,000,000	0	2FE
5006EP-AJ-0	KOREA EAST-WEST POWER CO 3.875% 07/19/23	D.	.07/12/2018	CITIGROUP GLOBAL MKTS		6,965,420	7,000,000	0	1FE
86964W-AC-6	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D.	.09/17/2018	J P MORGAN SEC FIXED INC		2,971,920	3,000,000	0	2FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D.	.07/10/2018	GOLDMAN SACHS		386,100	390,000	0	4FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						260,831,458	259,748,536	842,539	XXX
<b>8399997. Total - Bonds - Part 3</b>						278,905,744	277,822,822	866,202	XXX
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX
<b>8399999. Total - Bonds</b>						278,905,744	277,822,822	866,202	XXX
<b>8999997. Total - Preferred Stocks - Part 3</b>						0	XXX	0	XXX
<b>8999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>						0	XXX	0	XXX
00206R-10-2	AT&T INC		.08/17/2018	S. G. COWEN SECURITIES CORP.	55,524,000	1,837,367	0	0	L
20030N-10-1	COMCAST CORP CL A		.08/17/2018	S. G. COWEN SECURITIES CORP.	49,692,000	1,774,963	0	0	L
254687-10-6	DISNEY		.09/17/2018	S. G. COWEN SECURITIES CORP.	16,654,000	1,821,087	0	0	L
38174*-10-0	Golub Capital Investment Corp BDC 3		.08/13/2018	PRIVATE PLACEMENT	33,333,330	500,000	0	0	L
38174*-10-8	Golub Capital Investment Corp		.09/26/2018	PRIVATE PLACEMENT	37,333,330	560,000	0	0	L
61174X-10-9	MONSTER BEVERAGE CORP		.07/17/2018	S. G. COWEN SECURITIES CORP.	20,414,000	1,258,941	0	0	L
806857-10-8	SCHLUMBERGER LTD		.07/31/2018	S. G. COWEN SECURITIES CORP.	84,028,000	5,646,596	0	0	L
92343V-10-4	VERIZON COMMUNICATIONS		.09/17/2018	S. G. COWEN SECURITIES CORP.	12,147,000	663,932	0	0	L
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		.09/01/2018	TENDER OFFER	8,653,000	174,791	0	0	L
47215P-10-6	JD.COM INC-ADR RECEIPTS	D.	.07/16/2018	Morgan Stanley	52,397,000	1,995,472	0	0	L
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>						16,233,149	XXX	0	XXX
<b>9799997. Total - Common Stocks - Part 3</b>						16,233,149	XXX	0	XXX
<b>9799998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>						16,233,149	XXX	0	XXX
<b>9899999. Total - Preferred and Common Stocks</b>						16,233,149	XXX	0	XXX
<b>9999999 - Totals</b>						295,138,893	XXX	866,202	XXX

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

STATEMENT AS OF SEPTEMBER 30, 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 4.628% 12/20/61		09/01/2018	Paydown		442,390	442,390	479,891	447,020	.0	(4,630)	.0	(4,630)	.0	442,390	.0	.0	.0	13,944	02/01/2027	1
36176F-25-0	G2 #765164 4.538% 10/20/61		09/01/2018	Paydown		181,788	181,788	195,715	183,080	.0	(1,291)	.0	(1,291)	.0	181,788	.0	.0	.0	5,514	10/20/2061	1
36176F-29-2	G2 #765168 4.609% 11/20/61		09/01/2018	Paydown		138,232	138,232	147,993	138,232	.0	.0	.0	.0	.0	138,232	.0	.0	.0	6,386	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2018	Paydown		118,472	118,472	118,621	118,579	.0	(106)	.0	(106)	.0	118,472	.0	.0	.0	2,086	01/15/2033	1
36194S-PD-4	GN AU4920 3.020% 09/15/41		09/01/2018	Paydown		68,485	68,485	69,717	68,484	.0	(1,205)	.0	(1,205)	.0	68,485	.0	.0	.0	1,375	09/15/2041	1
36230U-YF-0	G2 4.686% 09/20/61		08/01/2018	Paydown		146,463	146,463	157,744	147,462	.0	(999)	.0	(999)	.0	146,463	.0	.0	.0	3,919	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.685% 10/20/61		09/01/2018	Paydown		105,520	105,520	113,533	106,440	.0	(921)	.0	(921)	.0	105,520	.0	.0	.0	3,463	10/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2018	Paydown		122,797	122,797	125,451	122,843	.0	(505)	.0	(505)	.0	122,797	.0	.0	.0	2,839	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.469% 02/16/44		09/01/2018	Paydown		5,575	5,575	5,380	5,428	.0	147	.0	147	.0	5,575	.0	.0	.0	203	02/16/2044	1
38373Y-LK-8	GNMA - CMO 2003-5 Z 6.296% 11/16/42		09/01/2018	Paydown		826	826	794	827	.0	.0	.0	.0	.0	826	.0	.0	.0	35	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2018	Paydown		7,115	7,115	7,935	7,668	.0	(553)	.0	(553)	.0	7,115	.0	.0	.0	209	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2018	Paydown		15,697	15,697	16,372	15,976	.0	(279)	.0	(279)	.0	15,697	.0	.0	.0	471	08/20/2026	1
38378K-DQ-9	GNR 2013 46 10 1.083% 08/16/42		09/01/2018	Paydown		.0	.0	55,854	25,211	.0	(25,211)	.0	(25,211)	.0	.0	.0	.0	.0	5,428	08/16/2042	1
38379U-CK-0	GNR 2016-2 10 0.906% 04/16/57		09/01/2018	Paydown		.0	.0	60,270	.0	.0	(60,270)	.0	(60,270)	.0	.0	.0	.0	.0	4,662	04/16/2057	1
38379U-Q2-5	GNR 2016-140 10 0.935% 05/16/58		09/01/2018	Paydown		.0	.0	25,527	26,621	.0	(26,621)	.0	(26,621)	.0	.0	.0	.0	.0	2,013	05/16/2058	1
38379U-TJ-5	GNR 2016-72 10 0.888% 12/16/55		09/01/2018	Paydown		.0	.0	20,599	15,551	.0	(15,551)	.0	(15,551)	.0	.0	.0	.0	.0	1,893	12/16/2055	1
38379U-VS-2	GNR 2016-85 10 1.121% 03/16/57		09/01/2018	Paydown		.0	.0	76,054	75,768	.0	(75,768)	.0	(75,768)	.0	.0	.0	.0	.0	8,736	03/16/2057	1
38379U-XP-6	GNR 2016-98 10 0.950% 05/16/58		09/01/2018	Paydown		.0	.0	21,922	17,908	.0	(17,908)	.0	(17,908)	.0	.0	.0	.0	.0	1,717	05/16/2058	1
690353-3B-1	OPIC AGENCY DEBENTURES 2.168% 02/15/28		08/16/2018	Redemption	100.0000	59,490	59,490	59,490	.0	.0	.0	.0	.0	59,490	.0	.0	.0	.0	232	02/15/2028	1
690353-H9-1	OPIC US Agency Floating Rate 1.833% 09/15/22		09/17/2018	Redemption	100.0000	49,940	49,940	49,940	49,940	.0	.0	.0	.0	49,940	.0	.0	.0	.0	678	09/15/2022	1
690353-U8-8	OPIC 1.833% 02/15/28		08/15/2018	Redemption	100.0000	50,275	50,275	50,275	50,275	.0	.0	.0	.0	50,275	.0	.0	.0	.0	647	02/15/2028	1
690353-X9-3	OPIC AGENCY DEBENTURES 2.168% 02/15/28		08/15/2018	Redemption	100.0000	84,462	84,462	84,462	.0	.0	.0	.0	.0	84,462	.0	.0	.0	.0	783	02/15/2028	1
690353-Y0-5	OPIC VRDN 1.833% 07/15/25		07/16/2018	Redemption	100.0000	236,111	236,111	236,111	236,111	.0	.0	.0	.0	236,111	.0	.0	.0	.0	2,900	07/15/2025	1
690353-ZZ-3	OPIC 1.833% 09/15/20		09/24/2018	WELLS FARGO		2,100,000	2,100,000	2,100,000	.0	.0	.0	.0	.0	2,100,000	.0	.0	.0	.0	12,160	09/15/2020	1
0599999	Subtotal - Bonds - U.S. Governments					3,933,638	3,933,638	4,279,650	1,741,857	0	(113,104)	0	(113,104)	0	3,933,638	0	0	0	82,293	XXX	XXX
683235-AA-3	ONTARIO PROVINCE OF AGENCY DEBENTURES 2.000% 09/27/18	A	09/27/2018	Maturity		1,762,000	1,762,000	1,762,987	.0	.0	(987)	.0	(987)	.0	1,762,000	.0	.0	.0	35,240	09/27/2018	1FE
1099999	Subtotal - Bonds - All Other Governments					1,762,000	1,762,000	1,762,987	0	0	(987)	0	(987)	0	1,762,000	0	0	0	35,240	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/04/2018	Redemption	100.0000	22,217	22,217	22,217	22,217	.0	.0	.0	.0	22,217	.0	.0	.0	.0	1,477	02/01/2042	1FE
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		07/02/2018	Redemption	100.0000	65,000	65,000	65,000	65,000	.0	.0	.0	.0	65,000	.0	.0	.0	.0	3,250	11/15/2032	2AM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/04/2018	Redemption	100.0000	15,135	15,135	15,135	15,135	.0	.0	.0	.0	15,135	.0	.0	.0	.0	9,226	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2018	Paydown		40,113	40,113	40,364	40,293	.0	(180)	.0	(180)	.0	40,113	.0	.0	.0	533	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2018	Paydown		142,834	142,834	148,436	147,145	.0	(4,311)	.0	(4,311)	.0	142,834	.0	.0	.0	2,862	08/15/2042	1
3128PP-NF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2018	Paydown		14,469	14,469	14,749	14,632	.0	(163)	.0	(163)	.0	14,469	.0	.0	.0	445	07/01/2024	1
3128PP-NJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2018	Paydown		12,781	12,781	13,068	12,949	.0	(167)	.0	(167)	.0	12,781	.0	.0	.0	378	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2018	Paydown		8,763	8,763	9,316	9,141	.0	(379)	.0	(379)	.0	8,763	.0	.0	.0	259	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2018	Paydown		6,429	6,429	6,835	6,708	.0	(279)	.0	(279)	.0	6,429	.0	.0	.0	193	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		09/01/2018	Paydown		24,327	24,327	23,536	23,776	.0	551	.0	551	.0	24,327	.0	.0	.0	483	01/01/2026	1
312903-5X-1	FGLMC - CMO 174 Z 10.000% 08/15/21		09/15/2018	Paydown		1,464	1,464	1,523	1,458	.0	.6	.0	.6	.0	1,464	.0	.0	.0	.98	08/15/2021	1
31335A-UL-0	FG #660587 4.000% 02/01/46		09/01/2018	Paydown		304,262	304,262	320,355	320,198	.0	(15,936)	.0	(15,936)	.0	304,262	.0	.0	.0	8,647	02/01/2046	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		09/01/2018	Paydown		26	26	28	27	.0	.0	.0	.0	26	.0	.0	.0	.0	2	03/01/2021	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		09/01/2018	Paydown		9	9	9	9	.0	.0	.0	.0	9	.0	.0	.0	.0	0	03/01/2021	1
3136A9-P8-5	FNMA 2012-120 AH 2.500% 02/25/32		09/01/2018	Paydown		100,191	100,191	98,939	99,171	.0	1,021	.0	1,021	.0	100,191	.0	.0	.0	1,599	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2018	Paydown		9,103	9,103	9,260	9,239	.0	(136)	.0	(136)	.0	9,103	.0	.0	.0	376	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2018	Paydown		31,498	31,498	30,021	31,215	.0	283	.0	283	.0	31,498	.0	.0	.0	734	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		08/01/2018	Paydown		58,297	58,297	58,115	58,212	.0	85	.0	85	.0	58,297	.0	.0	.0	1,224	08/15/2024	1
3137A7-UJ-0	FHLMC K011 A2 4.084% 11/25/20		09/01/2018	Paydown		7,795	7,795	7,833	7,794	.0	.1	.0	.1	.0	7,795	.0	.0	.0	220	11/25/2020	1

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STATEMENT AS OF SEPTEMBER 30, 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)
3137AK-KD-2	FHMS K705 X1 1.727% 09/25/18		09/01/2018	Paydown		.0	.0	1,698,929	116,396	.0	(116,396)	.0	(116,396)	.0	.0	.0	.0	.0	358,377	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.625% 12/25/18		09/01/2018	Paydown		.0	.0	324,679	32,392	.0	(32,392)	.0	(32,392)	.0	.0	.0	.0	.0	39,637	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2018	Paydown		40,528	40,528	.0	43,700	.0	(3,172)	.0	(3,172)	.0	40,528	.0	.0	.0	1,077	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.500% 01/25/22		09/01/2018	Paydown		.0	.0	16,518	6,909	.0	(6,909)	.0	(6,909)	.0	.0	.0	.0	.0	1,515	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.364% 07/25/22		09/01/2018	Paydown		.0	.0	17,887	8,524	.0	(8,524)	.0	(8,524)	.0	.0	.0	.0	.0	1,982	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		09/01/2018	Paydown		170,607	170,607	159,549	151,013	.0	19,168	.0	19,168	.0	170,607	.0	.0	.0	3,743	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2018	Paydown		136,247	136,247	126,912	129,713	.0	6,534	.0	6,534	.0	136,247	.0	.0	.0	1,364	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2018	Paydown		1,602	1,602	1,589	1,593	.0	9	.0	9	.0	1,602	.0	.0	.0	37	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.684% 09/25/25		09/01/2018	Paydown		.0	.0	11,751	9,372	.0	(9,372)	.0	(9,372)	.0	.0	.0	.0	.0	1,099	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.425% 01/25/27		09/01/2018	Paydown		.0	.0	4,387	4,023	.0	(4,023)	.0	(4,023)	.0	.0	.0	.0	.0	402	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 4.222% 04/01/30		09/01/2018	Paydown		1,244	1,244	1,232	1,159	.0	85	.0	85	.0	1,244	.0	.0	.0	29	04/01/2030	1
3138EO-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2018	Paydown		98,020	98,020	95,186	95,886	.0	2,134	.0	2,134	.0	98,020	.0	.0	.0	1,959	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2018	Paydown		127,466	127,466	130,912	130,441	.0	(2,975)	.0	(2,975)	.0	127,466	.0	.0	.0	2,946	09/01/2032	1
3138EH-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2018	Paydown		97,014	97,014	101,864	101,648	.0	(4,634)	.0	(4,634)	.0	97,014	.0	.0	.0	2,865	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		09/01/2018	Paydown		33,736	33,736	33,131	33,160	.0	575	.0	575	.0	33,736	.0	.0	.0	813	06/01/2045	1
3138L4-GJ-6	FNMA AIK3800 2.760% 08/01/23		09/01/2018	Paydown		15,881	15,881	15,250	15,499	.0	382	.0	382	.0	15,881	.0	.0	.0	295	08/01/2023	1
3138MR-Y8-8	FN AQ8734 3.500% 01/01/33		09/01/2018	Paydown		190,610	190,610	203,834	201,815	.0	(11,205)	.0	(11,205)	.0	190,610	.0	.0	.0	4,434	01/01/2033	1
3138XT-UL-7	FNMA AIW4186 POOL # AIW4186 3.500% 05/01/44		09/01/2018	Paydown		311,790	311,790	311,827	311,792	.0	(1)	.0	(1)	.0	311,790	.0	.0	.0	7,098	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2018	Paydown		13,108	13,108	12,555	12,829	.0	279	.0	279	.0	13,108	.0	.0	.0	502	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		09/01/2018	Paydown		47,097	47,097	50,498	48,607	.0	(1,510)	.0	(1,510)	.0	47,097	.0	.0	.0	1,268	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2018	Paydown		36,897	36,897	35,646	36,265	.0	632	.0	632	.0	36,897	.0	.0	.0	1,240	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2018	Paydown		66,595	66,595	71,637	69,068	.0	(2,473)	.0	(2,473)	.0	66,595	.0	.0	.0	2,504	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2018	Paydown		71,970	71,970	78,223	74,401	.0	(2,430)	.0	(2,430)	.0	71,970	.0	.0	.0	2,740	08/25/2033	1
31394R-VII-6	FHLMC 2758 ZG 5.500% 03/15/34		09/01/2018	Paydown		268,853	268,853	260,963	265,024	.0	3,829	.0	3,829	.0	268,853	.0	.0	.0	9,602	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2018	Paydown		66,546	66,546	73,658	69,657	.0	(3,111)	.0	(3,111)	.0	66,546	.0	.0	.0	2,221	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2018	Paydown		10,674	10,674	10,211	10,492	.0	182	.0	182	.0	10,674	.0	.0	.0	278	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2018	Paydown		73,833	73,833	74,156	73,842	.0	(9)	.0	(9)	.0	73,833	.0	.0	.0	2,187	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2018	Paydown		69,011	69,011	72,613	70,207	.0	(1,196)	.0	(1,196)	.0	69,011	.0	.0	.0	1,812	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2018	Paydown		28,349	28,349	27,126	27,893	.0	456	.0	456	.0	28,349	.0	.0	.0	756	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2018	Paydown		75,233	75,233	78,513	75,564	.0	(331)	.0	(331)	.0	75,233	.0	.0	.0	2,239	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2018	Paydown		75,222	75,222	81,757	76,683	.0	(1,461)	.0	(1,461)	.0	75,222	.0	.0	.0	2,273	09/25/2025	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		09/01/2018	Paydown		72,285	72,285	71,066	71,844	.0	441	.0	441	.0	72,285	.0	.0	.0	2,097	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2018	Paydown		23,941	23,941	22,714	23,494	.0	447	.0	447	.0	23,941	.0	.0	.0	645	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		09/01/2018	Paydown		62,299	62,299	62,688	62,315	.0	(16)	.0	(16)	.0	62,299	.0	.0	.0	1,870	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2018	Paydown		864	864	855	856	.0	8	.0	8	.0	864	.0	.0	.0	32	08/01/2033	1
3140J7-MZ-5	FN BK3075 3.500% 07/01/32		09/01/2018	Paydown		604,354	604,354	614,646	.0	(10,293)	.0	(10,293)	.0	604,354	.0	.0	.0	8,803	07/01/2032	1	
31412S-D3-6	FN # 933122 5.500% 01/01/38		09/01/2018	Paydown		9,637	9,637	9,757	9,753	.0	(116)	.0	(116)	.0	9,637	.0	.0	.0	351	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2018	Paydown		29,195	29,195	30,472	29,908	.0	(714)	.0	(714)	.0	29,195	.0	.0	.0	926	11/01/2023	1
31416X-LG-3	FN CN AB2126 3.000% 01/01/26		09/01/2018	Paydown		173,697	173,697	170,304	171,279	.0	2,418	.0	2,418	.0	173,697	.0	.0	.0	3,510	01/01/2026	1
31417C-LJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2018	Paydown		58,497	58,497	58,387	58,386	.0	111	.0	111	.0	58,497	.0	.0	.0	1,260	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2018	Paydown		52,697	52,697	52,648	52,640	.0	56	.0	56	.0	52,697	.0	.0	.0	1,069	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2018	Paydown		52,730	52,730	53,175	52,966	.0	(236)	.0	(236)	.0	52,730	.0	.0	.0	1,416	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2018	Paydown		18,340	18,340	18,868	18,647	.0	(307)	.0	(307)	.0	18,340	.0	.0	.0	552	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		09/01/2018	Paydown		115,010	115,010	119,646	118,771	.0	(3,762)	.0	(3,762)	.0	115,010	.0	.0	.0	3,410	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2018	Paydown		20,001	20,001	20,563	20,498	.0	(498)	.0	(498)	.0	20,001	.0	.0	.0	467	08/01/2033	1
31418M-UL-7	FNMA # AD0266 5.500% 09/01/22		09/01/2018	Paydown		22,216	22,216	23,458	22,750	.0	(534)	.0	(534)	.0	22,216	.0	.0	.0	821	09/01/2022	1
31418X-Z0-4	FNMA # AD9750 3.500% 12/01/25		09/01/2018	Paydown		60,336	60,336	61,307	60,952	.0	(616)	.0	(616)	.0	60,336	.0	.0	.0	1,378	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2018	Paydown		29,139	29,139	29,640	29,456	.0	(317)	.0	(317)	.0	29,139	.0	.0	.0	679	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/05/2018	Redemption	1																

STATEMENT AS OF SEPTEMBER 30, 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	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
..677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		09/04/2018	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,584	11/01/2041	1FE
..677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		09/04/2018	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	14,316	11/01/2041	1FE
..677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/04/2018	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,871	12/01/2021	1FE
..677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		09/01/2018	Call 107.9874		1,722,399	1,595,000	1,595,000	1,595,000	0	0	0	0	0	1,595,000	0	0	0	201,700	06/01/2024	1FE
..677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		09/01/2018	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,406	09/01/2019	1FE
..677560-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		09/05/2018	Redemption 88.9668		246,008	276,516	276,516	273,091	0	3,425	0	3,425	0	276,516	0	(30,509)	(30,509)	29,717	03/01/2036	1FE
..677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/04/2018	Redemption 100.0000		320,424	320,424	320,424	320,424	0	0	0	0	0	320,424	0	0	0	18,990	09/01/2037	1FE
..724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 2.350% 11/01/39		09/21/2018	PNC CAPITAL MARKETS		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	71,625	11/01/2039	1FE
..751093-FE-0	RALEIGH NC CTFB PRTN VRDN 1.950% 08/01/33		08/01/2018	Call 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	2,560	08/01/2033	1FE
..76252P-HJ-1	RIB FLOATER TRUST 2.590% 07/01/22		08/16/2018	Redemption 100.0000		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	82,472	07/01/2022	1FE
..880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		07/02/2018	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	969	07/01/2035	1FE
..88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		09/04/2018	Redemption 100.0000		38,771	38,771	38,722	38,481	0	290	0	290	0	38,771	0	0	0	13,497	09/01/2047	1FE
..91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2018	Redemption 100.0000		80,000	80,000	75,306	76,561	0	3,439	0	3,439	0	80,000	0	0	0	3,600	07/20/2036	1FE
..92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		09/05/2018	Redemption 100.0000		71,948	71,948	71,948	71,948	0	0	0	0	0	71,948	0	0	0	8,526	04/25/2042	1FE
..92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		09/05/2018	Redemption 100.0000		141,202	141,202	141,202	141,202	0	0	0	0	0	141,202	0	0	0	12,675	10/25/2043	1FE
..92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		09/05/2018	Paydown 100.0000		11,089	11,089	11,089	11,089	0	0	0	0	0	11,089	0	0	0	65	10/25/2037	1FE
..92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		08/02/2018	Redemption 100.0000		42,323	42,323	42,323	42,323	0	0	0	0	0	42,323	0	0	0	8,910	10/25/2037	1FE
..92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		09/05/2018	Redemption 100.0000		504,965	504,965	505,227	501,188	0	3,777	0	3,777	0	504,965	0	0	0	47,552	06/25/2042	1FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/05/2018	Redemption 100.0000		26,469	26,469	26,469	26,469	0	0	0	0	0	26,469	0	0	0	3,074	08/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					18,892,163	18,795,272	20,902,303	18,358,980	0	(178,782)	0	(178,782)	0	18,795,272	0	(30,509)	(30,509)	1,083,636	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2018	Paydown 100.0000		9,783	9,783	8,438	8,380	0	1,403	0	1,403	0	9,783	0	0	0	365	05/25/2033	1FM
..008414-AB-0	ABMT 2013-1 B1 3.607% 07/25/43		09/01/2018	Paydown 100.0000		107,677	107,677	109,405	109,262	0	(1,585)	0	(1,585)	0	107,677	0	0	0	2,693	07/25/2043	1FM
..00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2018	Paydown 100.0000		85,235	85,235	85,788	85,944	0	(709)	0	(709)	0	85,235	0	0	0	1,891	11/25/2044	1FM
..00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2018	Paydown 100.0000		100,304	100,304	101,620	101,104	0	(800)	0	(800)	0	100,304	0	0	0	2,023	03/25/2045	1FM
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2018	Paydown 100.0000		243,754	243,754	246,801	246,626	0	(2,872)	0	(2,872)	0	243,754	0	0	0	5,735	03/25/2045	1FM
..00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2018	Paydown 100.0000		84,786	84,786	86,005	86,070	0	(1,284)	0	(1,284)	0	84,786	0	0	0	2,014	06/25/2045	1FM
..00842A-CB-3	ABMT 2015-4 B1 3.583% 06/25/45		09/01/2018	Paydown 100.0000		35,777	35,777	36,580	36,490	0	(713)	0	(713)	0	35,777	0	0	0	856	06/25/2045	1FM
..00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2018	Paydown 100.0000		180,088	180,088	183,240	182,808	0	(2,720)	0	(2,720)	0	180,088	0	0	0	4,101	07/25/2045	1FM
..00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2018	Paydown 100.0000		222,621	222,621	225,543	225,710	0	(3,089)	0	(3,089)	0	222,621	0	0	0	5,149	12/25/2045	1FM
..01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/02/2018	Redemption 100.0000		290,000	290,000	272,388	276,874	0	13,126	0	13,126	0	290,000	0	0	0	13,314	12/31/2025	2FE
..02151F-AF-6	CIWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2018	Paydown 100.0000		20,014	20,014	17,708	17,736	0	2,279	0	2,279	0	20,014	0	0	0	1,222	09/25/2037	1FM
..02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		09/15/2018	Paydown 100.0000		318,730	318,730	317,576	304,426	0	14,304	0	14,304	0	318,730	0	0	0	5,948	02/15/2024	1FE
..023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		08/15/2018	Redemption 100.0000		186,250	186,250	186,250	186,250	0	0	0	0	0	186,250	0	0	0	6,798	02/15/2029	1FE
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2018	Redemption 100.0000		367,781	367,781	356,539	231,199	0	11,242	0	11,242	0	367,781	0	0	0	10,531	01/15/2028	1FE
..025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		09/11/2018	Redemption 100.0000		1,511,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	11,250	11,250	73,092	12/29/2049	3FE

E05.2

STATEMENT AS OF SEPTEMBER 30, 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)	
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2018	Paydown		5,870	5,870	5,853	5,756	.0	114	.0	114	.0	5,870	.0	.0	.0	158	09/25/2035	1FM	
02660U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2018	Paydown		20,437	20,437	20,435	20,335	.0	101	.0	101	.0	20,437	.0	.0	.0	516	10/17/2036	1FE	
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2018	Paydown		22,436	22,436	22,435	22,428	.0	9	.0	9	.0	22,436	.0	.0	.0	519	04/17/2052	1FE	
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2018	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6*	04/17/2052	6*
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2018	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	466	10/30/2045	2AM	
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1.933% 03/25/37		09/01/2018	Paydown		4,074	4,074	3,419	3,691	.0	383	.0	383	.0	4,074	.0	.0	.0	165	03/25/2037	1FM	
05544B-AA-5	BHMS 2014-ATLS AFX 3.601% 07/05/33		07/01/2018	Paydown		5,000,000	5,000,000	5,002,246	5,000,301	.0	(301)	.0	(301)	.0	5,000,000	.0	.0	.0	105,015	07/05/2033	1FM	
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2018	Paydown		100,015	100,015	102,515	101,244	.0	(1,229)	.0	(1,229)	.0	100,015	.0	.0	.0	1,849	03/10/2033	1FM	
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2018	Paydown		28,617	28,617	27,016	27,956	.0	661	.0	661	.0	28,617	.0	.0	.0	983	10/25/2034	1FM	
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2018	Paydown		8,218	8,218	8,151	8,166	.0	52	.0	52	.0	8,218	.0	.0	.0	346	11/25/2035	1FM	
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2018	Paydown		28,141	26,270	24,245	25,042	.0	3,099	.0	3,099	.0	28,141	.0	.0	.0	1,713	03/25/2035	3FM	
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2018	Paydown		13,295	13,821	13,503	13,489	.0	(194)	.0	(194)	.0	13,295	.0	.0	.0	503	12/25/2035	3FM	
05951F-AG-9	BAFC 2007-1 1A5 6.090% 01/25/37		09/01/2018	Paydown		5,135	11,056	10,094	11,174	.0	(6,039)	.0	(6,039)	.0	5,135	.0	.0	.0	798	01/25/2037	4FM	
07330N-AD-7	BRANCH BANKING & TRUST 2.300% 10/15/18		09/15/2018	Call	100.0000	1,575,000	1,575,000	1,580,084	1,579,788	.0	(4,788)	.0	(4,788)	.0	1,575,000	.0	.0	.0	33,206	10/15/2018	1FE	
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2018	Paydown		281,588	281,588	280,325	281,328	.0	260	.0	260	.0	281,588	.0	.0	.0	5,632	12/15/2022	1FE	
12543P-AQ-6	CIVL 2006-21 A15 6.000% 02/25/37		08/01/2018	Paydown		2,062	2,062	4,586	3,600	.0	(1,538)	.0	(1,538)	.0	2,062	.0	.0	.0	813	02/25/2037	1FM	
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2018	Paydown		169,925	169,925	169,824	175,237	.0	(5,312)	.0	(5,312)	.0	169,925	.0	.0	.0	6,042	07/20/2034	1FM	
12592L-BK-7	COMM 2014-CR20 XA 1.283% 11/10/47		09/01/2018	Paydown		.0	.0	18,288	14,224	.0	(14,224)	.0	(14,224)	.0	.0	.0	.0	.0	.0	2,042	11/10/2047	1FE
12625C-AA-1	COMM 2013-WIP A1 2.499% 03/10/31		09/01/2018	Paydown		88,510	88,510	88,510	88,477	.0	34	.0	34	.0	88,510	.0	.0	.0	1,469	03/10/2031	1FM	
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2018	Paydown		11,529	11,529	4,942	3,258	.0	8,271	.0	8,271	.0	11,529	.0	.0	.0	197	11/25/2036	1FM	
12630D-AW-4	COMM 2014-GR14 ASB 3.743% 02/10/47		09/01/2018	Paydown		92,966	92,966	95,752	94,254	.0	(1,288)	.0	(1,288)	.0	92,966	.0	.0	.0	2,324	02/10/2047	1FM	
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		07/01/2018	Paydown		486	486	486	.0	.0	125	.0	125	.0	486	.0	.0	.0	.0	10/29/2026	2AM	
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		09/01/2018	Paydown		1,682	1,682	1,662	1,248	.0	434	.0	434	.0	1,682	.0	.0	.0	9	10/29/2026	5*	
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2018	Paydown		25,084	25,084	25,027	25,026	.0	58	.0	58	.0	25,084	.0	.0	.0	522	08/25/2043	1FM	
12648X-DE-7	CSMC 2014-WIN1 B3 3.938% 09/25/44		09/01/2018	Paydown		36,057	36,057	35,944	.0	.0	149	.0	149	.0	36,057	.0	.0	.0	394	09/25/2044	1FM	
12648X-DF-4	CSMC 2014-WIN1 B4 3.938% 09/25/44		09/01/2018	Paydown		43,655	43,655	43,626	.0	.0	29	.0	29	.0	43,655	.0	.0	.0	573	09/25/2044	1FE	
12649D-AR-4	CSMC 2014-WIN2 B3 3.989% 10/25/44		09/01/2018	Paydown		22,307	22,307	22,794	.0	.0	(648)	.0	(648)	.0	22,307	.0	.0	.0	643	10/25/2044	1FM	
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2018	Paydown		87,671	87,671	87,760	87,852	.0	(181)	.0	(181)	.0	87,671	.0	.0	.0	2,783	12/25/2044	1FM	
12649K-AU-1	CSMC 2015-WIN1 B1 3.868% 12/25/44		09/01/2018	Paydown		35,892	35,892	37,649	37,923	.0	(2,031)	.0	(2,031)	.0	35,892	.0	.0	.0	1,154	12/25/2044	1FM	
12649N-AS-0	CSMC 2015-1 B1 3.940% 01/25/45		09/01/2018	Paydown		70,044	70,044	71,226	71,342	.0	(1,298)	.0	(1,298)	.0	70,044	.0	.0	.0	2,298	01/25/2045	1FM	
126650-CH-1	CVS CORP 1.900% 07/20/18		07/20/2018	Maturity	100.0000	3,060,000	3,060,000	3,059,357	.0	.0	643	.0	643	.0	3,060,000	.0	.0	.0	58,140	07/20/2018	2FE	
126650-CH-1	CVS CORP 1.900% 07/20/18		09/10/2018	Redemption	100.0000	40,149	40,149	40,149	40,149	.0	.0	.0	.0	.0	40,149	.0	.0	.0	1,260	01/10/2036	2AM	
12666U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2018	Paydown		24,868	24,868	27,901	25,676	.0	(808)	.0	(808)	.0	24,868	.0	.0	.0	1,439	10/25/2035	1FM	
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2018	Paydown		32,395	32,395	31,751	31,753	.0	642	.0	642	.0	32,395	.0	.0	.0	1,220	05/25/2035	2FM	
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2018	Paydown		31,280	31,280	27,269	28,014	.0	3,622	356	3,266	.0	31,280	.0	.0	.0	1,250	08/25/2035	2FM	
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2018	Paydown		55,490	55,490	51,328	51,748	.0	3,742	.0	3,742	.0	55,490	.0	.0	.0	1,949	11/25/2035	1FM	
12668A-NH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2018	Paydown		11,947	15,669	14,674	13,480	.0	(1,533)	.0	(1,533)	.0	11,947	.0	.0	.0	828	11/25/2035	2FM	
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		09/01/2018	Paydown		5,965	5,965	4,129	4,793	.0	1,173	.0	1,173	.0	5,965	.0	.0	.0	205	04/25/2036	1FM	
12668X-AD-7	CWALT 2006-S8 A4 5.650% 04/25/36		08/01/2018	Paydown		6,686	6,686	5,736	6,045	.0	842	201	641	.0	6,686	.0	.0	.0	265	11/25/2035	1FM	
126694-HK-7	CWALT 2005-25 A6 5.500% 11/25/35		09/01/2018	Paydown		6,546	6,546	7,122	6,145	.0	401	.0	401	.0	6,546	.0	.0	.0	404	11/25/2035	1FM	
126694-JX-7	CWALT 2005-24 A7 5.500% 11/25/35		09/01/2018	Paydown		12,814	12,814	7,926	4,090	.0	8,724	.0	8,724	.0	12,814	.0	.0	.0	473	11/25/2036	1FM	
12669R-AE-7	CWALT 2007-S1 A5 6.018% 11/25/36		09/01/2018	Paydown		10,555	10,555	7,869	6,952	.0	3,603	.0	3,603	.0	10,555	.0	.0	.0	373	05/25/2037	1FM	
12670B-AE-9	CWALT 2007-S2 A5F 6.000% 05/25/37		08/01/2018	Redemption	100.0000	48,653	48,653	48,653	48,653	.0	.0	.0	.0	.0	48,653	.0	.0	.0	1,108	10/10/2038	2	
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/10/2018	Redemption	100.0000	65,500	65,500	6,006,420	65,500	.0	(6,420)	.0	(6,420)	.0	65,500	.0	.0	.0	886	02/01/2031	1FE	
13213P-AA-8	Cambrian VRDN 2.250% 02/01/31		09/04/2018	Maturity		6,000,000	6,000,000	10,456	10,456	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	41,430	07/13/2018	1FE	
13606B-AA-4	CANADIAN IMP BK COMM NY 2.727% 07/13/18		07/13/2018	Maturity		10,456	10,456	3,702	4,335	3,014	(7,345)	.0	(4,331)	.0	10,456	.0	.0	.0	162	11/25/2036	1FM	
15132E-LC-0	CDMC 2005-1 A5 5.347% 02/18/35		09/01/2018	Paydown		2	2	2	2	.0	.0	.0	.0	.0	2	.0	.0	.0	.0	09/10/2046	1FM	
173100-AR-9	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2018	Paydown		99,551	99,551	99,909	99,919	.0												

STATEMENT AS OF SEPTEMBER 30, 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)
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2018	Paydown		7,292	7,292	7,017	7,067	0	225	0	225	0	7,292	0	0	0	254	06/25/2033	1FM
22822R-AZ-3	CROWN CASTLE 4.883% 08/15/20		07/16/2018	Call 100,000		2,000,000	2,000,000	1,931,460	1,977,670	0	4,360	0	4,360	0	1,982,031	0	17,969	17,969	114,544	08/15/2020	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2018	DR STRUCTURED FIN CORP 93-A2 7.430%		21,141	21,141	21,141	21,141	0	0	0	0	0	21,141	0	0	0	574	05/15/2034	1FE
232928-AB-7	08/15/18		08/15/2018	Paydown		2,867	2,867	1,482	1,482	0	1,384	0	1,384	0	2,867	0	0	0	213	08/15/2018	6*
233046-AF-8	DNKN 2017-1A A21 4.030% 11/20/47		08/20/2018	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	582	11/20/2047	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		09/01/2018	Paydown		25,123	25,123	25,374	25,136	0	(13)	0	(13)	0	25,123	0	0	0	756	11/10/2046	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		09/01/2018	Paydown		148,861	148,861	150,343	149,261	0	(400)	0	(400)	0	148,861	0	0	0	3,488	07/10/2044	1FM
23314#-AN-9	DCT INDUSTRIAL PP 3.750% 08/08/24		09/24/2018	Call 101,3744		7,096,209	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	390,064	08/08/2024	2
235851-AN-2	DANAHER CORP 1.650% 09/15/18		09/15/2018	Maturity		875,000	875,000	874,423	874,520	0	480	0	480	0	875,000	0	0	0	14,438	09/15/2018	1FE
24422E-QV-4	JOHN DEERE CAPITAL 5.750% 09/10/18		09/10/2018	Maturity		2,000,000	2,000,000	1,992,940	1,999,521	0	479	0	479	0	2,000,000	0	0	0	115,639	09/10/2018	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2018	Paydown		7,560	11,205	10,210	10,165	0	(2,605)	0	(2,605)	0	7,560	0	0	0	520	09/25/2035	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2018	Paydown		27,593	27,593	23,799	17,874	0	9,718	0	9,718	0	1,725	0	0	0	1,725	07/25/2036	1FM
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		08/21/2018	JEFFERIES & CO		2,693,473	2,805,000	2,624,106	2,660,140	0	11,218	0	11,218	0	2,671,358	0	22,115	22,115	90,859	03/15/2025	2FE
25755T-AE-0	DPABS 2015-1A A21 4.474% 10/25/45		07/25/2018	Paydown		12,500	12,500	12,776	12,790	0	(290)	0	(290)	0	12,500	0	0	0	419	10/25/2045	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2018	Paydown		20,000	20,000	20,216	20,193	0	(193)	0	(193)	0	20,000	0	0	0	618	07/25/2047	3AM
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2018	Paydown		10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	104	07/25/2048	2AM
263534-BT-5	DU PONT EI DE NEMOURS & CO 6.000% 07/15/18		07/15/2018	Maturity		4,500,000	4,500,000	4,527,270	4,586,478	0	(27,270)	0	(27,270)	0	4,500,000	0	0	0	135,000	07/15/2018	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		09/25/2018	Paydown		590,558	590,558	585,101	586,478	0	4,081	0	4,081	0	590,558	0	0	0	5,209	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2018	Redemption 100,000		109,415	109,415	109,415	109,415	0	0	0	0	0	109,415	0	0	0	5,113	01/19/2031	1FE
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP 3.900%		05/15/24	SEAPORT GROUP LLC		1,930,460	2,000,000	1,998,025	1,998,496	0	152	0	152	0	1,998,648	0	(68,188)	(68,188)	66,300	05/15/2024	2FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2018	Paydown		26,341	26,341	23,542	23,869	0	2,472	0	2,472	0	26,341	0	0	0	388	03/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2018	Paydown		87,516	87,516	86,531	86,531	0	985	0	985	0	87,516	0	0	0	1,530	02/25/2048	1FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		07/20/2018	Call 100,000		4,290,000	4,290,000	4,292,421	1,603,205	0	(2,328)	0	(2,328)	0	4,289,666	0	334	334	63,049	08/20/2018	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2018	Paydown		53,444	53,894	46,941	37,432	0	16,012	0	16,012	0	53,444	0	0	0	4,771	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2018	Paydown		35,656	36,580	29,674	25,824	0	9,832	0	9,832	0	35,656	0	0	0	1,837	08/25/2035	2FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2018	Paydown		16,311	19,573	15,089	15,140	0	1,171	0	1,171	0	16,311	0	0	0	1,207	09/25/2035	1FM
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		07/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	362	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A21 5.093% 04/30/47		07/30/2018	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,146	04/30/2047	2AM
35671D-AZ-8	FREEMONT MC C&G 3.875% 03/15/23		09/12/2018	BANK OF AMERICA SEC		1,912,500	2,000,000	1,985,184	1,991,178	0	1,087	0	1,087	0	1,992,265	0	(79,765)	(79,765)	77,285	03/15/2023	3FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2018	Paydown		68,185	68,185	75,919	69,602	0	(1,417)	0	(1,417)	0	68,185	0	0	0	3,562	05/12/2035	1FM
361849-OB-6	GIACC 1997-C1 X 1.508% 07/15/29		09/01/2018	Paydown		0	0	2,422	1,923	434	(2,356)	0	(1,922)	0	0	0	0	0	906	07/15/2029	6FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		09/01/2018	Paydown		611,469	611,469	623,697	614,025	0	(2,556)	0	(2,556)	0	611,469	0	0	0	11,802	05/10/2045	1FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2018	Paydown		79,617	79,617	82,002	80,616	0	(999)	0	(999)	0	79,617	0	0	0	2,279	08/10/2046	1FM
3622M-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2018	Paydown		23,519	24,399	23,244	23,134	0	385	0	385	0	23,519	0	0	0	1,104	05/25/2037	2FM
3622M-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2018	Paydown		11,343	13,625	11,139	11,171	0	172	0	172	0	11,343	0	0	0	828	05/25/2037	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2018	Paydown		30,752	30,752	31,674	30,947	0	(195)	0	(195)	0	30,752	0	0	0	753	08/10/2043	1FM
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2018	Redemption 100,000		35,672	35,672	35,672	35,672	0	0	0	0	0	35,672	0	0	0	1,387	01/15/2026	2
375558-BN-2	GILEAD SCIENCES INC 2.508% 09/20/18		09/20/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,850	09/20/2018	1FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2018	Call 100,000		748,207	748,207	674,791	684,576	0	63,631	0	63,631	0	748,207	0	0	0	46,793	07/01/2038	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		07/01/2018	Redemption 100,000		1,208,000	1,208,000	1,219,802	1,211,674	0	(413)	0	(413)	0	1,211,262	0	(3,262)	(3,262)	27,207	10/05/2018	2FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		07/01/2018	Redemption 100,000		(1,208,000)	(1,208,000)	(1,219,802)	(1,208,000)	0	0	0	0	0	(1,208,000)	0	0	0	0	10/05/2018	2FE
437089-AE-5	INHEL 2006-1 A5 1.406% 05/25/36		09/01/2018	Paydown		130,540	130,540	21,174	3,752	0	126,788	0	126,788	0	130,540	0	0	0	2,413	05/25/2036	1FM
446150-AH-7	HUNTINGTON BANCSHARES INC 2.600% 08/02/18		07/02/2018	Call 100,000		700,000	700,000	702,457	0	0	(2,457)	0	(2,457)	0	700,000	0	0	0	16,663	08/02/2018	2FE
44923Q-AG-9	HYUNDAI CAPITAL AMERICA 2.875% 08/09/18		08/09/2018	Maturity		395,000	395,000	395,012	395,000	0	(12)	0	(12)	0	395,000	0	0	0	5,678	08/09/2018	2FE
46187B-AA-1	IHSFR 2017-SFR2 A 3.018% 12/17/36		09/17/2018	Paydown		17,042	17,042	17,042	17,042	0	0	0	0	0	17,042	0	0	0	307	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		2,592	2,592	2,592	2,615	0	(23)	0	(23)	0	2,592	0	0	0	107	09/25/2035	1FM
464126-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36		09/01/2018	Paydown		23,024	23,024	22,486	23,024	0	2,606										

STATEMENT AS OF SEPTEMBER 30, 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)
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2018	Paydown		255,877	255,877	251,639	251,750	.0	4,127	.0	4,127	.0	255,877	.0	.0	.0	5,733	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2018	Paydown		91,436	91,436	91,385	91,389	.0	48	.0	48	.0	91,436	.0	.0	.0	2,385	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2018	Paydown		70,461	70,461	70,416	70,420	.0	41	.0	41	.0	70,461	.0	.0	.0	1,674	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2018	Paydown		173,419	173,419	173,341	173,346	.0	74	.0	74	.0	173,419	.0	.0	.0	3,996	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2018	Paydown		503,392	503,392	500,034	500,318	.0	3,074	.0	3,074	.0	503,392	.0	.0	.0	10,859	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2018	Paydown		115,637	115,637	115,547	115,559	.0	78	.0	78	.0	115,637	.0	.0	.0	3,033	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2018	Paydown		207,161	207,161	206,979	206,987	.0	174	.0	174	.0	207,161	.0	.0	.0	5,659	03/17/2070	1FE
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		09/01/2018	Paydown		51,755	51,755	29,768	18,195	.0	33,560	.0	33,560	.0	51,755	.0	.0	.0	1,142	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2018	Paydown		13,875	13,875	14,013	13,892	.0	(17)	.0	(17)	.0	13,875	.0	.0	.0	425	06/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2018	Paydown		37,089	37,089	37,460	37,130	.0	(41)	.0	(41)	.0	37,089	.0	.0	.0	952	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2018	Paydown		201,314	201,314	203,327	201,948	.0	(634)	.0	(634)	.0	201,314	.0	.0	.0	4,535	01/15/2046	1FM
46640U-AC-6	JPMCC 2013-C17 A3 3.928% 01/15/47		09/01/2018	Paydown		298,367	298,367	301,349	299,919	.0	(1,552)	.0	(1,552)	.0	298,367	.0	.0	.0	8,650	01/15/2047	1FM
46646R-AL-7	JPMCC 2016-C4XA 0.962% 12/15/49		09/01/2018	Paydown		.0	.0	7,896	7,059	.0	(7,059)	.0	(7,059)	.0	.0	.0	.0	.0	1,002	12/15/2049	1FE
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		09/01/2018	Paydown		111,674	111,674	112,486	112,489	.0	(815)	.0	(815)	.0	111,674	.0	.0	.0	2,574	05/25/2047	1FM
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		09/01/2018	Paydown		22,410	22,410	22,496	22,496	.0	(86)	.0	(86)	.0	22,410	.0	.0	.0	523	12/25/2048	1FE
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		07/30/2018	Paydown		27,500	27,500	27,500	27,500	.0	.0	.0	.0	.0	27,500	.0	.0	.0	564	07/30/2047	2AM
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2018	Paydown		5,625	5,625	5,625	5,625	.0	.0	.0	.0	.0	5,625	.0	.0	.0	204	07/30/2047	2AM
48249Y-AA-3	KSBA 2016-1 A 2.608% 03/25/42		08/25/2018	Paydown		.0	.0	92,209	92,584	.0	(92,584)	.0	(92,584)	.0	.0	.0	.0	.0	17,848	03/25/2042	1FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 2.300% 05/01/37		09/21/2018	PNC CAPITAL MARKETS Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	.0	.0	.0	.0	.0	7,500,000	.0	.0	.0	109,993	05/01/2037	1FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 2.300% 05/01/37		07/02/2018			300,000	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	.0	.0	2,924	05/01/2037	1FE
487836-BD-9	KELLOGG CO 4.000% 12/15/20		08/14/2018	US BANCORP		3,061,320	3,000,000	2,974,110	2,991,233	.0	1,770	.0	1,770	.0	2,993,002	.0	68,318	68,318	80,333	12/15/2020	2FE
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		07/02/2018	Call 100.0000		4,000,000	4,000,000	4,015,630	4,007,605	.0	(1,582)	.0	(1,582)	.0	4,006,023	.0	(6,023)	(6,023)	309,562	04/15/2022	4FE
50076Q-AX-4	KRAFT FOODS GROUP INC-W/1 6.125% 08/23/18		08/23/2018	Maturity		1,400,000	1,400,000	1,438,436	1,438,436	.0	(38,436)	.0	(38,436)	.0	1,400,000	.0	.0	.0	85,750	08/23/2018	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2018	Paydown		27,532	31,822	27,109	27,395	.0	137	.0	137	.0	27,532	.0	.0	.0	1,720	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2018	Paydown		8,597	5,233	4,289	4,534	.0	4,063	.0	4,063	.0	8,597	.0	.0	.0	479	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		09/01/2018	Paydown		35,054	(7,556)	(7,117)	(7,117)	.0	42,171	.0	42,171	.0	35,054	.0	.0	.0	2,550	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 1F5 5.950% 11/25/36		09/01/2018	Paydown		2	15,297	12,021	13,970	.0	(13,968)	.0	(13,968)	.0	2	.0	.0	.0	294	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 1F3 6.320% 04/25/37		09/01/2018	Paydown		2	8,815	5,732	6,113	.0	(6,111)	.0	(6,111)	.0	2	.0	.0	.0	591	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.764% 05/25/37		09/01/2018	Paydown		76,240	76,240	59,765	66,342	.0	9,897	.0	9,897	.0	76,240	.0	.0	.0	56,317	05/25/2037	1FM
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		07/31/2018			28,000	28,000	28,000	28,000	.0	.0	.0	.0	.0	28,000	.0	.0	.0	1,322	10/31/2023	2AM
576434-RW-6	MALT 2004-5 B1 6.260% 06/25/34		07/02/2018	Paydown		23,765	23,765	21,875	22,079	.0	1,686	.0	1,686	.0	23,765	.0	.0	.0	865	06/25/2034	4FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2018			129,333	129,333	129,333	129,333	.0	.0	.0	.0	.0	129,333	.0	.0	.0	7,335	08/01/2025	1FE
59564N-AA-0	MIDCOAST ENERGY PP 4.420% 09/30/24		07/09/2018	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	392,031	09/30/2024	2
60040#-AA-0	MILLENVIUM PIPELINE CO LLC PP 5.330% 06/30/27		07/01/2018	Redemption 100.0000		61,671	61,671	61,671	61,671	.0	.0	.0	.0	.0	61,671	.0	.0	.0	2,465	06/30/2027	2FE
61166W-AK-7	MONSANTO CO 4.650% 11/15/43		07/10/2018	Taxable Exchange		967,178	1,000,000	999,510	999,556	.0	5	.0	5	.0	999,561	.0	(32,383)	(32,383)	30,354	11/15/2043	2FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		07/10/2018	Taxable Exchange		1,197,570	1,200,000	1,193,112	1,193,112	.0	3,178	.0	3,178	.0	1,196,290	.0	1,280	1,280	14,492	11/15/2018	2FE
61691C-AA-7	MSCCG 2016-SNR A 3.460% 11/15/34		08/01/2018	Paydown		3,022,559	3,022,559	3,022,488	3,022,308	.0	252	.0	252	.0	3,022,559	.0	.0	.0	68,631	11/15/2034	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		09/01/2018	Paydown		18,326	18,326	18,692	18,417	.0	(90)	.0	(90)	.0	18,326	.0	.0	.0	613	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2018	Paydown		11,871	14,198	7,854	4,570	.0	7,301	.0	7,301	.0	11,871	.0	.0	.0	326	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2018	Paydown		32,988	33,650	20,277	15,425	.0	17,563	.0	17,563	.0	32,988	.0	.0	.0	839	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/01/2018	Paydown		43,968	43,968	44,406	44,016	.0	(48)	.0	(48)	.0	43,968	.0	.0	.0	1,104	07/15/2049	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.788% 08/15/49		09/01/2018	Paydown		.0	.0	30,043	25,811	.0	(25,811)	.0	(25,811)	.0	.0	.0	.0	.0	3,398	08/15/2049	1FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2018	Paydown		79,056	79,056	77,828	77,884	.0	1,173	.0	1,173	.0	79,056	.0	.0	.0	1,650	07/25/2043	1FM
63536S-AA-7	NATL CITY BK OF INDIANA 4.250% 07/01/18		07/01/2018	Maturity		440,000	440,000	445,711	444,968	.0	(4,968)	.0	(4,968)	.0	440,000	.0	.0	.0	10,908	07/01/2018	1FE
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% 09/01/18		09/01/2018	Maturity		1,000,000	1,000,000	997,830	998,043	.0	1,957	.0	1,957	.0	1,000,000	.0	.0	.0	16,490	09/01/2018	2FE
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/27/2018	Redemption 100.0000		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	5,340	07/26/2021	2
67103G-AA-7	OSF FINANCE VRDN 2.000% 12/01/37		09/21/2018	PNC CAPITAL MARKETS		4,200,000	4,200,000	4,200,000	4,200,000	.0	.0	.0	.0	.0	4,200,000	.0	.0	.0	60,02		

STATEMENT AS OF SEPTEMBER 30, 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)
709599-AL-8	PENSKE TRUCK LEASING/PTL 2.875% 07/17/18		07/17/2018	Maturity		4,500,000	4,500,000	4,503,330	.0	.0	(3,330)	.0	(3,330)	.0	4,500,000	.0	.0	.0	64,688	07/17/2018	2FE
73019F-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2018	Redemption 100.0000		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	1,043	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2018	Paydown		7,216	10,995	10,124	9,533	.0	(2,865)	(547)	(2,318)	.0	7,216	.0	.0	.0	463	06/25/2036	4FM
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		07/11/2018	Maturity		9,540,610	10,000,000	9,985,800	9,986,909	.0	.640	.0	.640	.0	9,987,549	.0	(446,939)	(446,939)	309,792	03/15/2027	2FE
75707J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		09/01/2018	Paydown		1,043	1,043	1,043	588	.0	.570	.0	.570	.0	1,043	.0	.0	.0	45	04/25/2037	1FM
75707J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		09/01/2018	Paydown		1,356	1,356	750	623	.0	733	.0	733	.0	1,356	.0	.0	.0	58	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/01/2018	Paydown		30,140	30,140	21,601	19,271	.0	10,869	.0	10,869	.0	30,140	.0	.0	.0	1,132	05/25/2036	1FM
76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		09/01/2018	Paydown		56,456	56,456	49,117	50,567	.0	5,889	.0	5,889	.0	56,456	.0	.0	.0	1,809	09/25/2033	1FM
76111X-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2018	Paydown		7,879	11,066	9,119	9,817	.0	(1,938)	.0	(1,938)	.0	7,879	.0	.0	.0	665	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2018	Paydown		7,432	8,739	8,255	8,255	.0	(823)	.0	(823)	.0	7,432	.0	.0	.0	307	11/25/2035	3FM
77340R-AC-1	ROCKIES EXPRESS PIPELINE 6.850% 07/15/18		07/15/2018	Maturity		2,000,000	2,000,000	1,997,160	1,999,803	.0	197	.0	197	.0	2,000,000	.0	.0	.0	137,000	07/15/2018	3FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		07/27/2018	Maturity		1,300,000	1,300,000	1,302,405	.0	(2,405)	.0	(2,405)	.0	1,300,000	.0	.0	.0	28,600	07/27/2018	1FE	
78419C-AG-9	SGCMS 2016-C5 XA 2.166% 10/10/48		09/01/2018	Paydown		.0	.0	34,885	29,573	.0	(29,573)	.0	(29,573)	.0	.0	.0	.0	.0	3,534	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		09/01/2018	Paydown		122,739	122,739	117,082	117,221	.0	5,518	.0	5,518	.0	122,739	.0	.0	.0	2,831	11/25/2046	1FM
80282N-AH-2	SDART 2014-1 E 3.920% 05/17/21		07/15/2018	Paydown		25,000,000	25,000,000	25,451,172	25,241,604	.0	(241,604)	.0	(241,604)	.0	25,000,000	.0	.0	.0	571,667	05/17/2021	1FE
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		09/15/2018	Paydown		5,795,458	5,795,458	5,864,279	5,821,691	.0	(26,233)	.0	(26,233)	.0	5,795,458	.0	.0	.0	106,030	12/15/2021	1FE
80284R-AE-9	SDART 2016-3 B 1.890% 06/15/21		09/15/2018	Paydown		702,934	702,934	702,934	702,934	.0	.0	.0	.0	.0	702,934	.0	.0	.0	9,964	06/15/2021	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.890% 02/15/19		07/15/2018	Paydown		491,378	491,378	491,378	.0	.0	.0	.0	.0	491,378	.0	.0	.0	.0	4,321	02/15/2019	1FE
81745B-AN-5	SEMT 2013-6 B2 3.524% 05/25/43		09/01/2018	Paydown		70,189	70,189	69,943	69,951	.0	238	.0	238	.0	70,189	.0	.0	.0	1,633	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2018	Paydown		11,923	11,923	11,716	11,729	.0	194	.0	194	.0	11,923	.0	.0	.0	282	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.080% 07/25/44		09/01/2018	Paydown		52,995	52,995	56,624	56,027	.0	(3,032)	.0	(3,032)	.0	52,995	.0	.0	.0	1,444	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2018	Paydown		272,110	272,110	264,627	264,601	.0	7,509	.0	7,509	.0	272,110	.0	.0	.0	6,040	09/25/2043	1FM
81745J-AQ-1	SEMT 2013-11 B3 3.660% 09/25/43		09/01/2018	Paydown		10,411	10,411	10,261	10,261	.0	.0	.0	.0	.0	10,411	.0	.0	.0	32	09/25/2043	1FE
81745N-AJ-8	SEMT 2014-1 B2 3.900% 04/25/44		09/01/2018	Paydown		42,954	42,954	43,130	43,130	.0	(176)	.0	(176)	.0	42,954	.0	.0	.0	209	04/25/2044	1FE
81745O-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2018	Paydown		41,716	41,716	41,612	41,639	.0	.77	.0	.77	.0	41,716	.0	.0	.0	885	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.519% 03/25/43		09/01/2018	Paydown		38,577	38,577	39,591	39,526	.0	(949)	.0	(949)	.0	38,577	.0	.0	.0	909	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2018	Paydown		76,090	76,090	77,130	76,921	.0	(832)	.0	(832)	.0	76,090	.0	.0	.0	1,793	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		09/01/2018	Paydown		187,781	187,781	191,683	191,153	.0	(3,372)	.0	(3,372)	.0	187,781	.0	.0	.0	4,289	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		09/01/2018	Paydown		188,494	188,494	185,166	185,194	.0	3,300	.0	3,300	.0	188,494	.0	.0	.0	4,390	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2018	Paydown		42,217	42,217	43,209	43,133	.0	(916)	.0	(916)	.0	42,217	.0	.0	.0	1,052	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		09/01/2018	Paydown		192,887	192,887	192,616	192,687	.0	200	.0	200	.0	192,887	.0	.0	.0	4,456	11/25/2046	1FM
82652W-AA-6	Sierra Receivab120162A ng Co SER 20162A CL A 2.330% 07/20/33		09/20/2018	Paydown		583,880	583,880	583,760	583,794	.0	.86	.0	.86	.0	583,880	.0	.0	.0	11,769	07/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2018	Paydown		29,167	29,167	29,167	29,167	.0	.0	.0	.0	.0	29,167	.0	.0	.0	871	05/20/2046	2AM
86184R-AA-5	SMPT 2017-MONT A 3.015% 08/20/30		08/20/2018	Paydown		58,984	58,984	58,984	58,984	.0	.0	.0	.0	.0	58,984	.0	.0	.0	1,060	08/20/2030	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2018	Paydown		58,825	58,825	57,904	58,578	.0	247	.0	247	.0	58,825	.0	.0	.0	2,292	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2018	Paydown		37,087	37,165	30,362	29,594	.0	7,492	.0	7,492	.0	37,087	.0	.0	.0	1,421	10/25/2035	1FM
880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		07/02/2018	Redemption 100.0000		110,822	110,822	110,822	110,822	.0	.0	.0	.0	.0	110,822	.0	.0	.0	5,086	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2018	Paydown		94,604	94,604	108,433	104,235	.0	(9,691)	.0	(9,691)	.0	94,604	.0	.0	.0	3,550	07/15/2059	1FE
88732J-AL-2	TIME WARNER CABLE INC 6.750% 07/01/18		07/01/2018	Maturity		1,000,000	1,000,000	999,170	999,947	.0	53	.0	53	.0	1,000,000	.0	.0	.0	67,500	07/01/2018	2FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2018	Paydown		379,422	379,422	379,547	379,311	.0	112	.0	112	.0	379,422	.0	.0	.0	7,660	03/25/2054	1FM
90131H-AM-7	21ST CENTURY FOX 8.250% 08/10/18		08/10/2018	Maturity		750,000	750,000	774,287	754,863	.0	(4,863)	.0	(4,863)	.0	750,000	.0	.0	.0	61,875	08/10/2018	2FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2018	Paydown		307,314	307,314	311,921	308,470	.0	(1,156)	.0	(1,156)	.0	307,314	.0	.0	.0	6,129	05/10/2045	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2018	Paydown		573,517	573,517	587,844	577,339	.0	(4,321)	.0	(4,321)	.0	573,517	.0	.0	.0	11,615	08/10/2049	1FM
90781B-DA-3	UNION PACIFIC CORP 5.700% 08/15/18		08/15/2018	Maturity		3,500,000	3,500,000	3,559,825	3,505,349	.0	(5,349)	.0	(5,349)	.0	3,500,000	.0	.0	.0	199,500	08/15/2018	1FE
913017-DB-2	UNITED TECHNOLOGIES 3.650% 08/16/23		09/12/2018	DAIWA SECURITIES AMERICA		2,996,730	3,000,000	2,999,730	.0	.0	.0	.0	.0	2,999,734	.0	(3,004)	(3,004)	8,517	08/16/2023	2FE	
92276M-AW-5	VENITAS REALTY LP VTR 4.750% 06/01/21		08/08/2018	TENDER OFFER		3,136,710	3,000,000	3,147,510	3,068,329	.0	(12,742)	.0	(12,742)	.0	3,055,586	.0	81,124	81,124	100,542	06/01/2021	2FE
92783F-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		07/02/2018	Redemption 100.0000		11,844	11,844	11,844	11,844	.0											

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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)
92936Q-AE-8	WFRBS 2012-06 A3 3.143% 04/15/45		09/01/2018	Paydown		345,447	345,447	348,883	345,918	.0	(471)	.0	(471)	.0	345,447	.0	.0	.0	8,326	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2018	Paydown		86,083	86,083	85,236	85,675	.0	408	.0	408	.0	86,083	.0	.0	.0	1,627	03/15/2048	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2018	Paydown		2,024	2,024	2,580	2,417	.0	(393)	.0	(393)	.0	2,024	.0	.0	.0	88	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2018	Paydown		33,492	33,492	15,453	14,920	.0	18,572	.0	18,572	.0	33,492	.0	.0	.0	503	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2018	Paydown		71,945	71,945	71,945	71,942	.0	.3	.0	.3	.0	71,945	.0	.0	.0	1,500	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		09/15/2018	Paydown		473,122	473,122	473,084	472,954	.0	169	.0	169	.0	473,122	.0	.0	.0	8,712	06/16/2031	1FE
949832-AP-4	WFMSB 2005-14 2A1 5.500% 12/25/35		09/01/2018	Paydown		66,258	66,258	67,915	66,258	.0	(1,717)	.0	(1,717)	.0	66,258	.0	.0	.0	1,337	12/25/2035	3FM
94983L-AY-3	WFMSB 2006-2 2A5 5.500% 03/25/36		09/01/2018	Paydown		130,369	130,369	126,789	128,231	.0	2,138	.0	2,138	.0	130,369	.0	.0	.0	4,840	03/25/2036	3FM
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		09/15/2018	Paydown		931,154	931,154	931,154	.0	.0	.0	.0	.0	931,154	.0	.0	.0	1,636	09/16/2019	1FE	
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770%		09/01/2018	Paydown		1,611	1,611	1,638	1,619	.0	(8)	.0	(8)	.0	1,611	.0	.0	.0	51	05/25/2028	4FM
97652P-AW-1	WIN 2014-1 B3 3.831% 06/20/44		09/01/2018	Paydown		33,209	33,209	33,743	33,730	.0	(522)	.0	(522)	.0	33,209	.0	.0	.0	851	06/20/2044	1FM
009090-AA-9	ACAO 2015-1A PTT 3.600% 03/15/27	A	09/15/2018	Redemption 100.0000		468,257	468,257	470,026	469,686	.0	(1,429)	.0	(1,429)	.0	468,257	.0	.0	.0	318,633		1FE
06367T-JW-1	BANK OF MONTREAL 1.350% 08/28/18	A	08/28/2018	Maturity		1,886,000	1,886,000	1,879,135	.0	6,865	.0	6,865	.0	1,886,000	.0	.0	.0	25,461	08/28/2018	1FE	
136375-BT-8	CANADIAN NATL RAILWAY 5.550% 03/01/19	A	08/30/2018	Call 101.3905		2,027,810	2,027,810	2,238,120	2,039,952	.0	(22,506)	.0	(22,506)	.0	2,017,446	.0	10,364	10,364	110,892	03/01/2019	1FE
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/15/2018	Maturity		4,000,000	4,000,000	4,444,230	4,064,138	.0	(64,138)	.0	(64,138)	.0	4,000,000	.0	.0	.0	260,000	08/15/2018	2FE
023150-AA-6	AMBAC LSNI LLC 7.386% 02/12/23	D	07/02/2018	Redemption 100.0000		16,471	16,471	16,471	.0	.0	.0	.0	.0	16,471	.0	.0	.0	430	02/12/2023	5*	
09627V-AQ-8	BLUEM 2014-4A A2R 2.720% 11/30/26	D	08/28/2018	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	.0	.0	.0	.0	6,500,000	.0	.0	.0	132,604	11/30/2026	1FE	
09627V-AU-9	BLUEM 2014-4A B2R 3.400% 11/30/26	D	08/28/2018	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	5,000,000	.0	.0	.0	127,500	11/30/2026	1FE	
29278D-AA-3	ENEL OHILE SA 4.875% 06/12/28	D	09/19/2018	BANK of AMERICA SEC		2,015,000	2,000,000	1,976,480	.0	506	.0	506	.0	1,976,986	.0	38,014	38,014	26,813	06/12/2028	2FE	
40420X-AA-3	HKCG FINANCE LTD 6.250% 08/07/18	D	08/07/2018	Maturity		5,000,000	5,000,000	4,965,950	4,997,309	.0	2,691	.0	2,691	.0	5,000,000	.0	.0	.0	312,500	08/07/2018	1FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	D	07/25/2018	BARCLAYS		266,935	271,000	266,206	267,972	.0	263	.0	263	.0	268,235	.0	(1,300)	(1,300)	20,393	06/30/2023	4FE
756250-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	D	09/21/2018	Maturity		1,000,000	1,000,000	998,500	.0	1,500	.0	1,500	.0	1,000,000	.0	.0	.0	21,250	09/21/2018	1FE	
80283L-AM-5	SANTANDER UK PLC 3.050% 08/23/18	D	08/23/2018	Maturity		2,332,000	2,332,000	2,336,151	.0	(4,151)	.0	(4,151)	.0	2,332,000	.0	.0	.0	35,563	08/23/2018	1FE	
87266H-AA-6	TFINS 2016-1A A 4.598% 01/20/38	D	08/31/2018	Paydown		9,417,348	9,417,348	8,452,070	8,655,918	.0	761,430	.0	761,430	.0	9,417,348	.0	.0	.0	340,835	01/20/2038	1FE
898205-AA-7	TFINS 2017-1A A1 4.178% 04/20/38	D	07/20/2018	Paydown		27,048	27,048	26,236	26,356	.0	692	.0	692	.0	27,048	.0	.0	.0	748	04/20/2038	1FE
89284#-AX-5	VITOL FINANCE PP 5.010% 07/30/18	D	07/30/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	2,000,000	.0	.0	.0	100,757	07/30/2018	2	
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	07/01/2018	Redemption 100.0000		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(23,121)	06/25/2024	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						198,856,741	199,330,691	199,433,659	162,210,634	3,448	490,034	10	493,472	0	199,150,628	0	(390,096)	(390,096)	6,715,041	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS 6.051% 08/01/66		08/24/2018	Call 100.0000		1,000,000	1,000,000	1,010,600	1,000,000	.0	.0	.0	.0	1,000,000	.0	.0	.0	45,910	08/01/2066	2FE	
4899999. Subtotal - Bonds - Hybrid Securities						1,000,000	1,000,000	1,010,600	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,910	XXX	XXX
8399997. Total - Bonds - Part 4						224,444,542	224,821,601	227,389,199	183,311,471	3,448	197,161	10	200,599	0	224,641,538	0	(420,605)	(420,605)	7,962,120	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						224,444,542	224,821,601	227,389,199	183,311,471	3,448	197,161	10	200,599	0	224,641,538	0	(420,605)	(420,605)	7,962,120	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
097023-10-5	BOEING CO		08/17/2018	S. G. COWEN SECURITIES CORP.		2,308,000	799,067	295,547	680,652	(385,105)	.0	.0	(385,105)	.0	295,547	.0	503,520	503,520	11,840		
17275R-10-2	CISCO SYSTEMS INC		09/17/2018	S. G. COWEN SECURITIES CORP.		18,738,000	884,684	575,808	717,665	(141,857)	.0	.0	(141,857)	.0	575,808	.0	308,876	308,876	17,801		
36174X-10-1	GP INC REIT		09/01/2018	TENDER OFFER		23,015,000	511,789	473,188	538,321	34,944	.0	100,076	(65,132)	.0	473,188	.0	38,601	38,601	15,190		
40434L-10-5	HP INC		08/17/2018	S. G. COWEN SECURITIES CORP.		47,126,000	1,153,926	596,645	990,117	(393,472)	.0	.0	(393,472)	.0	596,645	.0	557,281	557,281	19,694		
406216-10-1	HALLIBURTON COMPANY		07/17/2018	S. G. COWEN SECURITIES CORP.		110,638,000	4,976,128	5,005,263	.0	.0	.0	.0	.0	.0	5,005,263	.0	(29,135)	(29,135)	.0		
594918-10-4	MICROSOFT CORP		09/17/2018	S. G. COWEN SECURITIES CORP.		14,118,000	1,587,659	750,999	1,207,654	(456,655)	.0	.0	(456,655)	.0	750,999	.0	836,659	836,659	17,789		
609207-10-5	MONDELEZ INTERNATIONAL INC		07/17/2018	S. G. COWEN SECURITIES CORP.		28,429,000	1,209,031	1,178,382	.0	.0	.0	.0	.0	.0	1,178,382	.0	30,649	30,649	6,254		
882508-10-4	TEXAS INSTRUMENTS		08/17/2018	S. G. COWEN SECURITIES CORP.		11,442,000	1,253,676	944,603	1,195,002	(250,399)	.0	.0	(250,399)	.0	944,603	.0	309,072	309,072	21,282		

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STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)	
98310W-10-8	WYNDHAM WORLDWIDE		07/31/2018	S. G. COWEN SECURITIES CORP.	4,582,000	210,017		156,162	239,608	(83,446)	0	0	(83,446)	0	156,162	0	53,855	53,855	4,903			
98311A-10-5	WYNDHAM HOTELS & RESORTS		07/31/2018	S. G. COWEN SECURITIES CORP.	4,582,000	264,518		189,858	0	0	0	0	0	0	189,858	0	74,660	74,660	1,146			
984121-60-8	XEROX CORP		09/17/2018	S. G. COWEN SECURITIES CORP.	20,707,000	583,238		494,591	603,609	(109,018)	0	0	(109,018)	0	494,591	0	88,647	88,647	15,530			
616249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		09/28/2018	S. G. COWEN SECURITIES CORP.	8,653,000	179,817		174,791	0	0	0	0	0	0	174,791	0	5,026	5,026	0			
67077M-10-8	NUTRIEN LTD COM	A	07/16/2018	Morgan Stanley	92,927,000	4,898,407		5,014,341	0	0	0	0	0	0	5,014,341	0	(115,934)	(115,934)	37,171			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					18,511,957	XXX	15,850,178	6,172,628	(1,785,008)	0	100,076	(1,885,084)	0	15,850,178	0	2,661,777	2,661,777	168,600	XXX	XXX	
922042-87-4	VANGUARD FTSE EUROPE ETF		09/28/2018	Vanguard	444,710,000	25,019,726		25,008,472	26,304,597	(1,296,124)	0	0	(1,296,124)	0	25,008,472	0	11,254	11,254	617,080	XXX	XXX	
9299999	Subtotal - Common Stocks - Mutual Funds					25,019,726	XXX	25,008,472	26,304,597	(1,296,124)	0	0	(1,296,124)	0	25,008,472	0	11,254	11,254	617,080	XXX	XXX	
9799997	Total - Common Stocks - Part 4					43,531,683	XXX	40,858,650	32,477,225	(3,081,132)	0	100,076	(3,181,208)	0	40,858,650	0	2,673,031	2,673,031	785,680	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					43,531,683	XXX	40,858,650	32,477,225	(3,081,132)	0	100,076	(3,181,208)	0	40,858,650	0	2,673,031	2,673,031	785,680	XXX	XXX	
9899999	Total - Preferred and Common Stocks					43,531,683	XXX	40,858,650	32,477,225	(3,081,132)	0	100,076	(3,181,208)	0	40,858,650	0	2,673,031	2,673,031	785,680	XXX	XXX	
9999999	Totals					267,976,225	XXX	268,247,849	215,788,696	(3,077,684)	197,161	100,086	(2,980,609)	0	265,500,188	0	2,252,426	2,252,426	8,747,800	XXX	XXX	

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

STATEMENT AS OF SEPTEMBER 30, 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	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/14/2015	10/12/2018	232,689	174.25	1,905,662			4,963,249	XXX	4,963,249	1,028,484							100/102				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2015	10/26/2018	91,940	173.94	751,624			1,987,737	XXX	1,987,737	404,535							100/98				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/13/2015	11/14/2018	129,822	172.49	1,052,471			2,991,099	XXX	2,991,099	581,603							100/101				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/27/2015	11/27/2018	99,641	172.69	808,729			2,273,807	XXX	2,273,807	441,410							100/101				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/14/2015	12/14/2018	101,945	171.17	820,150			2,478,294	XXX	2,478,294	459,774							100/97				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/24/2015	12/27/2018	92,729	171.23	746,266			2,246,825	XXX	2,246,825	415,426							100/100				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/14/2016	01/11/2019	105,347	168.87	836,130			2,795,918	XXX	2,795,918	483,544							100/99				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/27/2016	01/25/2019	57,797	168.40	457,451			1,559,361	XXX	1,559,361	265,288							100/102				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/12/2016	02/14/2019	123,973	172.32	1,004,061			2,860,053	XXX	2,860,053	526,885							100/103				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/26/2016	02/27/2019	105,008	172.51	851,405			2,400,492	XXX	2,400,492	438,935							100/97				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/14/2016	03/14/2019	146,895	171.02	1,180,734			3,569,551	XXX	3,569,551	627,242							100/100				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/24/2016	03/27/2019	103,427	171.57	834,015			2,454,327	XXX	2,454,327	431,291							100/103				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/14/2016	04/12/2019	165,900	172.20	1,342,696			3,830,634	XXX	3,830,634	673,554							100/99				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2016	04/26/2019	100,919	171.92	815,450			2,356,459	XXX	2,356,459	409,731							100/95				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/13/2016	05/14/2019	116,440	172.45	943,760			2,655,986	XXX	2,655,986	459,936							100/107				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/27/2016	05/24/2019	80,812	171.51	651,420			1,915,235	XXX	1,915,235	323,246							100/97				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2016	06/14/2019	103,593	173.40	844,261			2,264,539	XXX	2,264,539	388,473							100/101				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2016	06/27/2019	88,925	173.28	724,223			1,952,803	XXX	1,952,803	330,803							100/101				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2016	07/12/2019	132,249	175.29	1,089,554			2,651,601	XXX	2,651,601	452,293							100/99				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2016	07/26/2019	102,046	174.96	839,138			2,077,660	XXX	2,077,660	350,018							100/99				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/12/2016	08/14/2019	132,111	174.86	1,085,747			2,701,678	XXX	2,701,678	449,179							100/103				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/26/2016	08/27/2019	119,244	173.98	975,062			2,535,119	XXX	2,535,119	412,583							100/100				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2016	09/13/2019	133,797	172.44	1,084,384			3,035,860	XXX	3,035,860	480,332							100/94				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/27/2016	09/27/2019	93,221	174.37	763,985			1,947,393	XXX	1,947,393	310,427							100/103				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/14/2016	10/12/2018	9,092	171.69	60,879			217,207	XXX	217,207	41,914							100/101				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/13/2017	10/12/2018	14,247	186.07	73,698			135,635	XXX	135,635	28,922							100/99				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2016	10/26/2018	7,826	171.61	52,377			187,430	XXX	187,430	35,843							100/98				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/27/2017	10/26/2018	9,882	187.82	51,597			77,078	XXX	77,078	12,649							100/100				
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/14/2016	11/14/2018	9,275	170.57	61,698			231,499	XXX	231,499	42,757							100/94				

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STATEMENT AS OF SEPTEMBER 30, 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	11/14/2017	11/14/2018	18,497	187.49	96,410				151,120		151,120	24,971						100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/25/2016	11/27/2018	5,992	172.24	40,248				139,425		139,425	26,783						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/27/2017	11/27/2018	11,972	188.44	62,717				88,353		88,353	11,972						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2016	12/14/2018	10,029	174.19	68,133				213,724		213,724	42,624						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2017	12/14/2018	25,206	189.52	132,801				165,602		165,602	16,888						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2016	12/27/2018	4,831	174.70	32,916				100,391		100,391	20,001						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2017	12/27/2018	6,234	191.36	33,165				33,042		33,042	1,309						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2017	01/11/2019	7,630	174.83	52,026				157,412		157,412	31,055						100/92
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/12/2018	01/11/2019	13,319	195.81			71,459		37,693		37,693	(33,766)						100/126
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2017	01/25/2019	7,672	174.80	52,299				158,342		158,342	30,840						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/26/2018	01/25/2019	9,845	197.76			53,348		21,561		21,561	(31,787)						100/111
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2017	02/14/2019	12,263	175.82	84,084				240,468		240,468	46,843						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2018	02/14/2019	24,215	190.79			126,588		149,892		149,892	23,304						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2017	02/27/2019	12,610	176.77	86,931				235,421		235,421	45,773						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2018	02/27/2019	12,015	192.59			63,404		61,878		61,878	(1,526)						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/14/2017	03/14/2019	14,492	175.82	99,372				283,900		283,900	53,911						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/15/2018	03/14/2019	18,113	191.19			94,886		112,300		112,300	17,414						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/27/2017	03/27/2019	9,189	175.64	62,946				181,488		181,488	33,908						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/27/2018	03/27/2019	8,437	191.06			44,169		54,251		54,251	10,082						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/13/2017	04/12/2019	13,285	176.74	91,572				248,165		248,165	46,232						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/12/2018	04/12/2019	27,640	192.11			145,494		162,802		162,802	17,308						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/27/2017	04/26/2019	13,609	178.92	94,965				226,189		226,189	41,781						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/27/2018	04/26/2019	14,286	192.29			74,993		84,429		84,429	9,436						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/11/2017	05/14/2019	12,829	179.60	89,856				205,384		205,384	37,459						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/14/2018	05/14/2019	28,208	193.24			148,812		154,582		154,582	5,770						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/26/2017	05/23/2019	8,888	180.14	62,439				138,112		138,112	24,707						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/25/2018	05/23/2019	19,472	193.41			102,812		107,483		107,483	4,671						100/90
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/14/2017	06/14/2019	11,308	181.28	79,950				164,538		164,538	28,724						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/14/2018	06/14/2019	31,205	191.57			163,199		209,700		209,700	46,500						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/27/2017	06/27/2019	6,871	180.46	48,360				105,200		105,200	18,278						100/91

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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)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/27/2018	06/27/2019	18,676	194.42			99,126		97,489		97,489	(1,637)							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/14/2017	07/12/2019	9,489	179.99		66,612			149,553		149,553	25,811							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/13/2018	07/12/2019	25,194	194.53			133,797		133,025		133,025	(773)							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/27/2017	07/26/2019	6,318	180.60		44,499			96,347		96,347	16,300							100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/27/2018	07/26/2019	15,958	193.89			84,466		91,437		91,437	6,970							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/14/2017	08/14/2019	5,198	180.27		36,543			80,929		80,929	13,566							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/14/2018	08/14/2019	25,102	193.53			132,623		151,365		151,365	18,742							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/24/2017	08/27/2019	4,625	179.90		32,448			73,627		73,627	12,209							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/27/2018	08/27/2019	23,362	194.85			124,270		127,554		127,554	3,285							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/14/2017	09/13/2019	6,964	182.94		49,686			93,457		93,457	14,903							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/14/2018	09/13/2019	25,327	194.10			133,715		150,443		150,443	16,728							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/27/2017	09/27/2019	9,228	183.03		65,871			123,563		123,563	19,471							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/27/2018	09/27/2019	18,764	194.95			99,498		105,453		105,453	5,955							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/13/2017	10/11/2019	10,200	186.07		74,022			113,633		113,633	16,627							100/108
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/14/2016	10/14/2019	104,060	171.69		839,702			2,432,914		2,432,914	374,615							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2016	10/25/2019	59,414	171.61		479,212			1,393,253		1,393,253	212,107							100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2017	10/25/2019	7,582	187.82		55,536			75,741		75,741	10,463							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2016	11/14/2019	72,475	170.57		581,014			1,769,106		1,769,106	263,808							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2017	11/14/2019	10,049	187.49		73,476			103,399		103,399	14,369							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/25/2016	11/27/2019	58,105	172.24		470,376			1,328,280		1,328,280	200,462							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/27/2017	11/27/2019	8,719	188.44		64,077			84,835		84,835	11,422							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2016	12/13/2019	56,880	174.19		465,676			1,199,608		1,199,608	182,586							100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2017	12/13/2019	9,334	189.52		68,991			85,127		85,127	10,921							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2016	12/27/2019	44,007	174.70		361,336			908,302		908,302	137,301							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2017	12/27/2019	4,118	191.36		30,732			33,355		33,355	3,953							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2017	01/14/2020	50,929	174.83		418,488			1,046,091		1,046,091	156,863							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/12/2018	01/14/2020	5,899	195.81			43,890		34,743		34,743	(9,147)							100/129
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2017	01/27/2020	33,999	174.80		279,321			699,697		699,697	104,377							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/26/2018	01/27/2020	4,779	197.76			35,816		24,466		24,466	(11,349)							100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2017	02/14/2020	57,536	175.82		475,452			1,133,462		1,133,462	170,860							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)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2018	8,098	190.79			58,556		70,290		70,290	11,734						100/96	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2017	49,307	176.77		409,652			932,396		932,396	138,060							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		44,064		44,064	2,673							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/14/2017	49,716	175.82		410,827			981,386		981,386	143,678							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		81,331		81,331	13,064							100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2017	36,353	175.64		300,095			723,784		723,784	105,060							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2018	6,108	191.06			44,113		53,506		53,506	9,394							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/13/2017	45,055	176.74		374,261			856,493		856,493	124,351							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/12/2018	13,185	192.11			95,747		108,777		108,777	13,030							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2017	46,781	178.92		393,390			806,967		806,967	116,484							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2018	10,359	192.29			75,098		85,257		85,257	10,159							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/11/2017	40,334	179.60		340,468			675,596		675,596	97,205							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/14/2018	21,279	193.24			154,611		166,191		166,191	11,580							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/26/2017	26,407	180.14		223,579			432,287		432,287	61,793							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/25/2018	20,201	193.41			146,903		157,565		157,565	10,662							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2017	39,618	181.28		337,554			615,668		615,668	87,160							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/14/2018	35,178	191.57			253,386		310,971		310,971	57,585							100/131
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2017	25,429	180.46		215,683			411,957		411,957	58,233							100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2018	12,602	194.42			92,120		93,882		93,882	1,762							100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/14/2017	38,524	179.99		325,898			639,119		639,119	89,762							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/13/2018	21,770	194.53			159,236		162,625		162,625	3,389							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2017	20,914	180.60		177,519			338,173		338,173	47,265							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/27/2018	13,673	193.89			99,413		107,331		107,331	7,918							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/14/2017	36,601	180.27		310,106			602,081		602,081	83,449							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/14/2018	20,462	193.53			148,896		165,742		165,742	16,846							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/24/2017	18,132	179.90		153,314			304,079		304,079	42,067							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/27/2018	15,366	194.85			112,275		115,703		115,703	3,428							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2017	27,271	182.94		234,483			398,160		398,160	54,270							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/14/2018	22,133	194.10			160,670		176,178		176,178	15,508							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/27/2017	29,197	183.03		251,168			425,698		425,698	57,811							100/96

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	09/27/2018	10,690	194.95			77,942		81,457		81,457	3,516							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	10/13/2017	34,057	186.07	297,839				429,119		429,119	56,875							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	10/27/2017	23,214	187.82	204,920				268,583		268,583	34,821							100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	11/14/2017	37,826	187.49	333,324				447,104		447,104	57,874							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	11/27/2017	23,063	188.44	204,262				260,843		260,843	33,441							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	12/14/2017	65,640	189.52	584,680				704,968		704,968	88,613							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	12/27/2017	18,395	191.36	165,440				180,084		180,084	21,890							100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	01/12/2018	63,388	195.81			564,746		486,820		486,820	(77,926)							100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	01/26/2018	15,220	197.76			136,654		105,173		105,173	(31,481)							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	02/14/2018	102,841	190.79			890,793		1,055,147		1,055,147	164,353							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	02/27/2018	26,336	192.59			229,254		247,293		247,293	18,038							100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	03/15/2018	131,832	191.19			1,136,746		1,339,415		1,339,415	202,670							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	03/27/2018	22,731	191.06			195,869		233,676		233,676	37,806							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	04/12/2018	170,980	192.11			1,481,400		1,673,896		1,673,896	192,496							100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	04/27/2018	23,147	192.29			199,850		225,686		225,686	25,837							100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	05/11/2018	145,260	193.24			1,260,343		1,356,726		1,356,726	96,383							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	05/25/2018	17,993	193.41			155,904		167,514		167,514	11,610							100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	06/14/2018	165,892	191.57			1,423,744		1,703,715		1,703,715	279,971							100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	06/27/2018	13,615	194.42			118,850		121,717		121,717	2,866							100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	07/13/2018	177,160	194.53			1,543,942		1,583,813		1,583,813	39,871							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	07/27/2018	14,333	193.89			124,221		133,152		133,152	8,931							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	08/14/2018	171,684	193.53			1,488,525		1,632,715		1,632,715	144,190							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	08/27/2018	11,963	194.85			104,429		107,069		107,069	2,641							100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	09/14/2018	185,446	194.10			1,605,377		1,732,062		1,732,062	126,685							100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB66K528	09/27/2018	15,953	194.95			138,395		143,735		143,735	5,340							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/20/2017	726	228.53	5,843				1,467		1,467	(4,765)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2017	471	229.43	3,910				970		970	(2,942)							100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/12/2018	1,116	229.43			9,088		2,622		2,622	(6,466)							100/89
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/26/2018	2,386	233.45			19,996		3,698		3,698	(16,298)							100/124
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/14/2018	2,494	220.90			19,450		16,986		16,986	(2,464)							100/95

STATEMENT AS OF SEPTEMBER 30, 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)	
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		12,272		12,272	(2,258)						100/96	
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		29,651		29,651	(4,555)							100/114
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		8,889		8,889	689							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/13/2018	04/12/2019	2,506	221.04			18,891		19,173		19,173	282							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/27/2018	04/26/2019	1,994	221.14			14,994		15,555		15,555	561							100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/14/2018	05/14/2019	6,798	221.23			50,986		54,047		54,047	3,061							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/25/2018	05/24/2019	1,368	221.49			10,302		10,944		10,944	642							100/137
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/14/2018	06/14/2019	7,505	222.93			56,715		55,759		55,759	(956)							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/27/2018	06/27/2019	1,727	223.53			13,047		12,640		12,640	(406)							100/91
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/13/2018	07/12/2019	5,138	225.57			39,058		33,757		33,757	(5,301)							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/27/2018	07/26/2019	2,246	224.37			16,985		16,308		16,308	(677)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/15/2018	08/14/2019	3,809	225.26			29,172		26,739		26,739	(2,433)							100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/27/2018	08/27/2019	2,328	227.62			18,073		14,366		14,366	(3,707)							100/108
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/14/2018	09/13/2019	5,084	227.19			39,732		33,096		33,096	(6,636)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2018	09/27/2019	3,916	223.94			30,344		31,761		31,761	1,416							100/100
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			5,961		5,961	(4,462)							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			2,999		2,999	(2,267)							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		4,875		4,875	(3,358)							100/98
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		11,381		11,381	(12,755)							100/98
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		15,668		15,668	(186)							100/98
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		9,854		9,854	(437)							100/101
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		30,774		30,774	(1,123)							100/102
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		10,779		10,779	1,059							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/13/2018	04/14/2020	1,737	221.04			18,355		19,596		19,596	1,241							100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/27/2018	04/27/2020	2,112	221.14			22,229		23,969		23,969	1,740							100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/14/2018	05/14/2020	4,547	221.23			47,684		51,930		51,930	4,246							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/25/2018	05/27/2020	1,589	221.49			16,720		18,133		18,133	1,413							100/132
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/14/2018	06/12/2020	2,920	222.93			30,857		31,655		31,655	798							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/27/2018	06/26/2020	1,678	223.53			17,663		17,917		17,917	255							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/13/2018	07/14/2020	3,631	225.57			38,575		36,018		36,018	(2,557)							100/96

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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)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/27/2018	07/27/2020	1,925	224.37	224.37	20,304	20,304	20,255	20,255		20,255	(49)						100/90	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/15/2018	08/14/2020	3,485	225.26	225.26	37,131	37,131	35,720	35,720		35,720	(1,411)							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/27/2018	08/27/2020	1,973	227.62	227.62	21,372	21,372	18,483	18,483		18,483	(2,889)							100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/14/2018	09/14/2020	4,406	227.19	227.19	47,948	47,948	42,518	42,518		42,518	(5,430)							100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2018	09/25/2020	1,308	223.94	223.94	14,123	14,123	14,589	14,589		14,589	466							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/20/2017	12/14/2020	1,282	228.53	228.53	18,020	18,020	12,629	12,629		12,629	(6,128)							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/27/2017	12/24/2020	432	229.43	229.43	6,158	6,158	4,147	4,147		4,147	(2,032)							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	229.43	19,342	19,342	13,289	13,289		13,289	(6,053)							100/121
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/26/2018	01/27/2021	1,868	233.45	233.45	26,988	26,988	15,670	15,670		15,670	(11,319)							100/77
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/14/2018	02/12/2021	3,481	220.90	220.90	46,448	46,448	47,031	47,031		47,031	584							100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/27/2018	02/26/2021	1,268	221.55	221.55	17,113	17,113	16,869	16,869		16,869	(244)							100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/15/2018	03/12/2021	3,748	221.69	221.69	50,755	50,755	49,930	49,930		49,930	(826)							100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 03/27/2018	03/26/2021	5,722	219.69	219.69	74,414	74,414	82,106	82,106		82,106	7,692							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/13/2018	04/14/2021	2,018	221.04	221.04	26,002	26,002	27,845	27,845		27,845	1,843							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/27/2018	04/27/2021	2,609	221.14	221.14	33,524	33,524	36,111	36,111		36,111	2,588							100/95
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/14/2018	05/14/2021	4,583	221.23	221.23	58,406	58,406	63,619	63,619		63,619	5,212							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/25/2018	05/27/2021	3,273	221.49	221.49	41,833	41,833	45,335	45,335		45,335	3,503							100/115
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/14/2018	06/14/2021	9,245	222.93	222.93	118,508	118,508	122,867	122,867		122,867	4,359							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/27/2018	06/25/2021	3,686	223.53	223.53	47,133	47,133	48,328	48,328		48,328	1,195							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/13/2018	07/14/2021	6,109	225.57	225.57	78,822	78,822	75,507	75,507		75,507	(3,315)							100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/27/2018	07/27/2021	3,762	224.37	224.37	48,024	48,024	48,563	48,563		48,563	539							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/15/2018	08/13/2021	5,447	225.26	225.26	70,307	70,307	68,742	68,742		68,742	(1,565)							100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 08/27/2018	08/27/2021	8,576	227.62	227.62	112,826	112,826	100,850	100,850		100,850	(11,975)							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/14/2018	09/14/2021	10,419	227.19	227.19	137,759	137,759	125,127	125,127		125,127	(12,632)							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2018	09/27/2021	4,367	223.94	223.94	57,213	57,213	58,608	58,608		58,608	1,395							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 10/13/2017	10/12/2018	3,720	2,553.17	2,553.17	493,948	493,948	1,343,726	1,343,726		1,343,726	547,382							100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 10/27/2017	10/26/2018	2,102	2,581.07	2,581.07	281,609	281,609	706,034	706,034		706,034	288,901							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 11/14/2017	11/14/2018	3,666	2,578.87	2,578.87	539,766	539,766	1,251,342	1,251,342		1,251,342	498,137							100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76 11/27/2017	11/27/2018	1,708	2,601.42	2,601.42	239,424	239,424	551,017	551,017		551,017	221,711							100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 12/14/2017	12/14/2018	5,579	2,652.01	2,652.01	821,123	821,123	1,554,474	1,554,474		1,554,474	645,619							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)
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				446,646		446,646	189,611						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	01/12/2018	01/14/2019	5,449	2,786.24		835,065			925,615		925,615	90,550						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	01/26/2018	01/25/2019	1,106	2,872.87		186,749			120,776		120,776	(65,973)						100/104
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			1,691,772		1,691,772	465,619						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	02/27/2018	02/27/2019	2,025	2,744.28		358,427			451,967		451,967	93,540						100/107
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3B8653	03/15/2018	03/14/2019	5,352	2,749.49		1,000,552			1,195,906		1,195,906	195,354						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	03/27/2018	03/27/2019	1,881	2,612.62		361,179			650,574		650,574	289,395						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	6,350	2,656.30		1,233,051			1,986,911		1,986,911	753,860						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3B8653	04/27/2018	04/26/2019	2,035	2,669.91		358,644			623,060		623,060	264,416						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	4,360	2,730.13		734,477			1,142,514		1,142,514	408,037						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	1,775	2,721.33		299,522			484,800		484,800	185,278						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	3,835	2,782.49		663,674			886,120		886,120	222,446						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3B8653	06/27/2018	06/27/2019	1,967	2,699.63		350,526			592,807		592,807	242,281						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	4,631	2,801.31		782,981			1,057,444		1,057,444	274,463						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	07/27/2018	07/26/2019	1,214	2,818.82		210,392			268,562		268,562	58,170						100/108
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	3,712	2,839.96		659,929			781,157		781,157	121,228						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	844	2,896.74		148,228			149,611		149,611	1,383						100/107
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	3,565	2,904.98		643,170			636,361		636,361	(6,808)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FN3B8653	09/27/2018	09/27/2019	1,796	2,914.00		327,125			318,531		318,531	(8,594)						100/114
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										38,057,887	28,886,153	0	130,857,043	XXX	130,857,043	22,872,909	0	0	0	XXX	XXX	
0149999. Subtotal - Purchased Options - Hedging Other										38,057,887	28,886,153	0	130,857,043	XXX	130,857,043	22,872,909	0	0	0	XXX	XXX	
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant 67216B186	Other	N/A	Credit	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	Other	N/A	Credit	US - Chicago Board 549300UMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00	0.00				689		689	689						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	82,055	XXX	82,055	(9,422)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										83,635	0	0	82,055	XXX	82,055	(9,422)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										38,141,522	28,886,153	0	130,939,098	XXX	130,939,098	22,863,487	0	0	0	XXX	XXX	
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										38,141,522	28,886,153	0	130,939,098	XXX	130,939,098	22,863,487	0	0	0	XXX	XXX	
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	1,427	2,623.38	(129,726)				(415,658)		(415,658)	(182,938)							100/102	
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	233	2,629.77	(20,468)				(66,402)		(66,402)	(29,422)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	1,109	2,636.15	(93,739)				(308,937)		(308,937)	(137,721)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	154	2,642.53	(12,569)				(42,009)		(42,009)	(18,845)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	400	2,648.91	(31,345)				(106,293)		(106,293)	(47,964)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	167	2,655.30	(12,567)				(43,301)		(43,301)	(19,665)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/13/2017	10/12/2018	230	2,661.68	(16,612)				(58,188)		(58,188)	(26,577)								100/102
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	652	2,652.05	(59,073)				(173,520)		(173,520)	(76,736)								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	264	2,658.50	(23,018)				(68,612)		(68,612)	(30,568)								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	340	2,664.95	(28,535)				(86,202)		(86,202)	(38,571)								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	10/27/2017	10/26/2018	244	2,671.41	(19,719)				(60,383)		(60,383)	(27,224)								100/99
\$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)				(70,607)		(70,607)	(31,965)								100/99
\$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)				(27,831)		(27,831)	(12,891)								100/99
\$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)				(43,388)		(43,388)	(19,864)								100/99
\$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)				(447,001)		(447,001)	(192,993)								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)				(95,656)		(95,656)	(41,649)								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)				(301,313)		(301,313)	(131,647)								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)				(12,320)		(12,320)	(5,427)								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)				(15,448)		(15,448)	(6,828)								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)				(19,587)		(19,587)	(8,731)								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)				(73,067)		(73,067)	(32,661)								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)				(1,066)		(1,066)	(481)								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)				(161,593)		(161,593)	(71,286)								100/99
\$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)				(51,127)		(51,127)	(22,630)								100/99
\$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)				(100,606)		(100,606)	(44,946)								100/99
\$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)				(10,351)		(10,351)	(4,639)								100/99
\$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)				(43,200)		(43,200)	(19,594)								100/99
\$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)				(43,233)		(43,233)	(19,793)								100/99
\$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)				(4,310)		(4,310)	(1,977)								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays GSGSEF7VJP5170UK5573	12/14/2017	12/14/2018	2,296	2,724.94	(235,013)				(485,200)		(485,200)	(221,705)								100/100

E06.8

STATEMENT AS OF SEPTEMBER 30, 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	Barclays	656SEF7VJP5170UK5573	12/14/2017	244	2,731.57	(23,960)				(50,172)		(50,172)	(23,163)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	12/14/2017	1,662	2,738.20	(157,762)				(331,048)		(331,048)	(153,081)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	12/14/2017	14	2,744.83	(1,242)				(2,632)		(2,632)	(1,230)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	12/14/2017	558	2,758.09	(47,345)				(101,569)		(101,569)	(48,077)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	12/14/2017	794	2,764.72	(64,813)				(139,095)		(139,095)	(65,903)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	12/14/2017	11	2,771.35	(888)				(1,925)		(1,925)	(922)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	12/27/2017	578	2,756.39	(61,575)				(109,089)		(109,089)	(50,529)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	12/27/2017	203	2,763.10	(20,835)				(36,916)		(36,916)	(17,120)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	12/27/2017	484	2,769.81	(48,026)				(85,658)		(85,658)	(40,174)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	12/27/2017	283	2,789.92	(25,199)				(45,464)		(45,464)	(21,831)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	12/27/2017	210	2,796.63	(17,960)				(32,356)		(32,356)	(15,531)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	3,175	2,862.86			(341,456)		(349,714)		(349,714)	(8,259)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	487	2,869.83			(50,653)		(50,670)		(50,670)	(17)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	903	2,876.79			(90,576)		(90,256)		(90,256)	320						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	376	2,883.76			(36,505)		(35,349)		(35,349)	1,157						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	317	2,897.69			(27,581)		(26,705)		(26,705)	876						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/12/2018	190	2,904.66			(15,900)		(15,318)		(15,318)	582						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	415	2,951.87			(49,152)		(25,343)		(25,343)	23,808						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	336	2,959.06			(38,464)		(19,492)		(19,492)	18,972						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	66	2,973.42			(7,124)		(3,438)		(3,438)	3,686						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	70	2,980.60			(7,236)		(3,380)		(3,380)	3,856						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	97	2,987.78			(9,744)		(4,463)		(4,463)	5,281						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	01/26/2018	121	2,994.97			(11,659)		(5,146)		(5,146)	6,514						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	2,781	2,766.10			(414,276)		(551,480)		(551,480)	(137,204)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	1,327	2,772.84			(182,989)		(256,915)		(256,915)	(73,926)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	1,526	2,786.34			(199,723)		(278,472)		(278,472)	(78,749)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	774	2,799.83			(95,885)		(132,774)		(132,774)	(36,889)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	165	2,806.58			(19,847)		(27,162)		(27,162)	(7,315)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	656SEF7VJP5170UK5573	02/14/2018	32	2,813.32			(3,689)		(5,062)		(5,062)	(1,373)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FIWOLXP3B76	02/27/2018	1,313	2,819.75			(169,654)		(211,412)		(211,412)	(41,758)						100/107

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STATEMENT AS OF SEPTEMBER 30, 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 PBLDOEJDB5FIWOLXP3B76	02/27/2018	02/27/2019	108	2,833.47			(13,187)		(16,513)		(16,513)	(3,326)							100/107	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	02/27/2018	02/27/2019	379	2,847.19			(43,472)		(53,893)		(53,893)	(10,421)								100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	02/27/2018	02/27/2019	224	2,854.05			(24,908)		(30,484)		(30,484)	(5,577)								100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	02/27/2018	02/27/2019	1	2,860.91			(118)		(144)		(144)	(26)								100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/15/2018	03/14/2019	1,772	2,818.23			(252,421)		(302,200)		(302,200)	(49,779)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/14/2018	03/14/2019	1,557	2,825.10			(215,712)		(255,618)		(255,618)	(39,906)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/15/2018	03/14/2019	1,477	2,838.85			(193,662)		(227,106)		(227,106)	(33,444)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/14/2018	03/14/2019	186	2,852.60			(23,046)		(26,686)		(26,686)	(3,640)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/14/2018	03/14/2019	278	2,859.47			(33,463)		(38,802)		(38,802)	(5,339)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	03/14/2018	03/14/2019	82	2,866.34			(9,605)		(10,982)		(10,982)	(1,377)								100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	03/27/2018	03/27/2019	1,161	2,684.47			(172,028)		(329,725)		(329,725)	(157,697)								100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	03/27/2018	03/27/2019	106	2,697.53			(14,904)		(28,814)		(28,814)	(13,910)								100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	03/27/2018	03/27/2019	385	2,717.12			(50,250)		(98,879)		(98,879)	(48,629)								100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	03/27/2018	03/27/2019	229	2,723.66			(29,171)		(57,476)		(57,476)	(28,304)								100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	2,000	2,722.71			(304,966)		(513,339)		(513,339)	(208,372)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	1,935	2,729.35			(288,410)		(487,837)		(487,837)	(199,427)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	1,694	2,742.63			(240,300)		(408,530)		(408,530)	(168,230)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	427	2,762.55			(56,084)		(95,560)		(95,560)	(39,476)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	270	2,769.19			(34,511)		(59,212)		(59,212)	(24,701)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	04/13/2018	04/12/2019	24	2,775.83			(3,049)		(5,222)		(5,222)	(2,173)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	04/27/2018	04/26/2019	1,163	2,743.33			(151,262)		(286,217)		(286,217)	(134,954)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	04/27/2018	04/26/2019	366	2,756.68			(44,994)		(86,005)		(86,005)	(41,012)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	04/27/2018	04/26/2019	131	2,776.71			(14,812)		(28,708)		(28,708)	(13,896)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	04/27/2018	04/26/2019	342	2,783.38			(37,301)		(73,132)		(73,132)	(35,831)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4POUHNJJPFGFNF3BB653	04/27/2018	04/26/2019	33	2,790.06			(3,533)		(6,995)		(6,995)	(3,462)								100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	1,304	2,798.38			(163,002)		(271,514)		(271,514)	(108,512)								100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	958	2,805.21			(116,412)		(193,604)		(193,604)	(77,192)								100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	500	2,812.03			(58,925)		(98,883)		(98,883)	(39,958)								100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	1,105	2,818.86			(126,152)		(214,267)		(214,267)	(88,115)								100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	262	2,839.34			(27,208)		(46,588)		(46,588)	(19,380)								100/101

STATEMENT AS OF SEPTEMBER 30, 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	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	225	2,846.16		(22,595)			(39,074)		(39,074)	(16,479)							100/101	
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/14/2018	05/14/2019	6	2,852.99		(605)			(1,045)		(1,045)	(440)								100/101
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	691	2,796.17		(82,720)			(148,662)		(148,662)	(65,942)								100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	247	2,802.97		(28,652)			(52,039)		(52,039)	(23,387)								100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	470	2,809.77		(52,864)			(96,372)		(96,372)	(43,508)								100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	160	2,830.18		(16,269)			(30,495)		(30,495)	(14,226)								100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	05/25/2018	05/24/2019	208	2,836.99		(20,397)			(38,354)		(38,354)	(17,957)								100/104
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	1,073	2,852.05		(136,713)			(192,886)		(192,886)	(56,173)								100/98
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	1,056	2,859.01		(130,447)			(185,805)		(185,805)	(55,358)								100/98
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	985	2,872.92		(114,341)			(163,861)		(163,861)	(49,519)								100/98
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	481	2,893.79		(50,539)			(72,551)		(72,551)	(22,012)								100/98
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	06/14/2018	06/14/2019	240	2,900.75		(24,382)			(35,401)		(35,401)	(11,019)								100/98
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	855	2,773.87		(109,813)			(208,316)		(208,316)	(98,503)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	38	2,780.62		(4,759)			(9,065)		(9,065)	(4,306)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	539	2,787.37		(65,374)			(125,928)		(125,928)	(60,554)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	352	2,807.62		(38,896)			(76,534)		(76,534)	(37,638)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	156	2,814.36		(16,632)			(33,182)		(33,182)	(16,550)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FN3B8653	06/27/2018	06/27/2019	27	2,821.11		(2,834)			(5,681)		(5,681)	(2,847)								100/97
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	1,388	2,871.34		(171,222)			(247,501)		(247,501)	(76,279)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	1,456	2,878.35		(173,969)			(251,192)		(251,192)	(77,222)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	441	2,885.35		(51,072)			(74,504)		(74,504)	(23,433)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	746	2,892.35		(83,535)			(121,729)		(121,729)	(38,194)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	257	2,913.36		(25,920)			(38,598)		(38,598)	(12,678)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	343	2,920.37		(33,430)			(50,474)		(50,474)	(17,045)								100/100
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	07/27/2018	07/26/2019	608	2,896.34		(75,117)			(101,300)		(101,300)	(26,183)								100/108
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	07/27/2018	07/26/2019	351	2,903.38		(41,976)			(57,237)		(57,237)	(15,261)								100/108
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	07/27/2018	07/26/2019	59	2,931.57		(6,196)			(8,604)		(8,604)	(2,408)								100/108
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	07/27/2018	07/26/2019	195	2,938.62		(19,709)			(27,280)		(27,280)	(7,571)								100/108
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	1,148	2,910.96		(149,308)			(186,511)		(186,511)	(37,203)								100/99
\$P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	892	2,918.06		(112,510)			(141,898)		(141,898)	(29,388)								100/99

STATEMENT AS OF SEPTEMBER 30, 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)											
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	1,094	2,925.16		(133,601)			(168,174)		(168,174)	(34,573)							100/99										
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	9	2,932.26		(1,043)			(1,323)		(1,323)	(281)								100/99									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	89	2,953.56		(9,500)			(12,136)		(12,136)	(2,635)								100/99									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	281	2,960.66		(29,011)			(37,499)		(37,499)	(8,488)								100/99									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	194	2,989.06		(17,380)			(22,798)		(22,798)	(5,418)								100/99									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/14/2018	08/14/2019	6	2,996.16		(519)			(676)		(676)	(158)								100/99									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	419	2,976.40		(51,189)			(54,534)		(54,534)	(3,345)								100/107									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	86	2,983.64		(10,143)			(10,722)		(10,722)	(579)								100/107									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	52	3,019.85		(5,145)			(5,537)		(5,537)	(392)								100/107									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	248	3,048.82		(21,211)			(22,974)		(22,974)	(1,764)								100/107									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	08/27/2018	08/27/2019	40	3,056.06		(3,294)			(3,295)		(3,295)									100/107									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	586	2,977.60		(77,952)			(79,113)		(79,113)	(1,161)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	785	2,984.87		(101,276)			(102,084)		(102,084)	(807)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	871	2,992.13		(108,747)			(110,554)		(110,554)	(1,807)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	78	3,021.18		(8,573)			(8,756)		(8,756)	(184)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	20	3,028.44		(2,148)			(2,171)		(2,171)	(23)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	1,066	3,057.49		(97,277)			(98,774)		(98,774)	(1,496)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FIWOLXP3B76	09/14/2018	09/13/2019	158	3,064.75		(13,938)			(14,275)		(14,275)	(337)								100/101									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNFB3B653	09/27/2018	09/27/2019	540	2,994.14		(68,985)			(69,983)		(69,983)	(998)								100/114									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNFB3B653	09/27/2018	09/27/2019	507	3,001.42		(62,667)			(64,167)		(64,167)	(1,500)								100/114									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNFB3B653	09/27/2018	09/27/2019	719	3,066.99		(64,766)			(66,470)		(66,470)	(1,703)								100/114									
\$8P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPF6FNFB3B653	09/27/2018	09/27/2019	29	3,074.27		(2,525)			(2,624)		(2,624)	(100)								100/114									
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,706,252)	(7,272,667)	0	(14,598,537)	XXX	(14,598,537)	(4,918,835)	0	0	0	0	XXX	XXX											
0569999. Subtotal - Written Options - Hedging Other										(1,706,252)	(7,272,667)	0	(14,598,537)	XXX	(14,598,537)	(4,918,835)	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	XXX	XXX									
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	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	XXX	XXX						
0789999. Total Written Options - Call Options and Warrants										(1,706,252)	(7,272,667)	0	(14,598,537)	XXX	(14,598,537)	(4,918,835)	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	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	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	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	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	XXX	XXX		
0849999. Total Written Options										(1,706,252)	(7,272,667)	0	(14,598,537)	XXX	(14,598,537)	(4,918,835)	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	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	XXX	XXX

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STATEMENT AS OF SEPTEMBER 30, 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)
1029999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999	Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999	Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999	Subtotal - Forwards									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999	Subtotal - Hedging Effective									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999	Subtotal - Hedging Other									36,351,635	21,613,486	0	116,258,506	XXX	116,258,506	17,954,074	0	0	0	0	XXX	XXX
1419999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999	Subtotal - Other									83,635	0	0	82,055	XXX	82,055	(9,422)	0	0	0	0	XXX	XXX
1449999	Totals									36,435,270	21,613,486	0	116,340,561	XXX	116,340,561	17,944,652	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 SEPTEMBER 30, 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	XXX	XXX							
MFZ8	.40	2,000	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	12/21/2018	NYF	09/14/2018	1,942.2000	1,975.5000					(66,679)	(66,679)	258,611	100/100	50							
NQZ8	.11	220	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	12/21/2018	CME	09/14/2018	7,593.3000	7,655.2500					(13,646)	(13,646)	71,118	100/100	20							
NQZ8	.1	20	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	12/21/2018	CME	09/17/2018	7,460.0000	7,655.2500					(3,907)	(3,907)	6,465	100/100	20							
RTZ8	.37	1,850	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	12/21/2018	NYF	09/14/2018	1,720.0500	1,700.8000					35,554	35,554	239,215	100/100	50							
RTZ8	.1	.50	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	12/21/2018	NYF	09/26/2018	1,703.3000	1,700.8000					.123	.123	6,465	100/100	50							
RTZ8	.1	.50	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	12/21/2018	NYF	09/26/2018	1,703.4000	1,700.8000					.128	.128	6,465	100/100	50							
ESZ8	.61	3,050	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	12/21/2018	CME	09/14/2018	2,910.3000	2,919.0000					(26,631)	(26,631)	394,381	100/100	50							
ESZ8	.4	200	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	12/21/2018	CME	09/26/2018	2,910.0000	2,919.0000					(1,808)	(1,808)	25,861	100/100	50							
1349999. Subtotal - Short Futures - Hedging Other													0	0	0	0	0	(76,866)	(76,866)	1,008,581	XXX	XXX					
1389999. Subtotal - Short Futures													0	0	0	0	0	(76,866)	(76,866)	1,008,581	XXX	XXX					
1399999. Subtotal - Hedging Effective													0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1409999. Subtotal - Hedging Other													0	0	0	0	0	(76,866)	(76,866)	1,008,581	XXX	XXX					
1419999. Subtotal - Replication													0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1429999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other													0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals													0	0	0	0	0	0	0	(76,866)	(76,866)	1,008,581	XXX	XXX			

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,267,108	(258,526)	1,008,582
Total Net Cash Deposits	1,267,108	(258,526)	1,008,582

(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 SEPTEMBER 30, 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)
<b>NONE</b>								
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	104,930,000	104,930,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	600,000	600,000	XXX		V
0299999 - Total				105,530,000	105,530,000	XXX	XXX	XXX

**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			19,096,493	19,096,493	10/01/2018
8999999	Total - Short-Term Invested Assets (Schedule DA type)			19,096,493	19,096,493	XXX
9999999	Totals			19,096,493	19,096,493	XXX

General Interrogatories:

- Total activity for the year Fair Value \$ .....13,749,936 Book/Adjusted Carrying Value \$ .....13,749,936
- Average balance for the year Fair Value \$ .....20,619,546 Book/Adjusted Carrying Value \$ .....20,619,546
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....2,000,000 NAIC 2 \$ .....17,096,493 NAIC 3 \$ .....0 NAIC 4 \$ .....0 NAIC 5 \$ .....0 NAIC 6 \$ .....0

STATEMENT AS OF SEPTEMBER 30, 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
690353-3B-1	OPIC AGENCY DEBENTURES Flt % Due 2/15/2028 FIAN15		1	4,940,510	4,940,510	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES Flt % Due 5/15/2024 FIAN15		1	2,500,000	2,500,000	05/15/2024
690353-09-5	OPIC Flt % Due 10/10/2025 JAJ010		1	4,294,386	4,294,386	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 JAJ07		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MUSD15		1	2,000,020	2,000,020	09/15/2022
690353-K4-8	OPIC Flt % Due 10/15/2039 JAJ015		1	2,500,000	2,500,000	10/15/2039
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJ010		1	3,586,538	3,586,538	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FIAN15		1	5,100,000	5,100,000	02/15/2028
690353-U8-8	OPIC Flt % Due 2/15/2028 FIAN15		1	2,449,725	2,449,725	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FIAN15		1	3,000,000	3,000,000	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES Flt % Due 2/15/2028 FIAN15		1	4,115,538	4,115,538	02/15/2028
690353-XQ-5	OPIC VRDN Flt % Due 7/15/2025 JAJ015		1	6,611,111	6,611,111	07/15/2025
690353-ZZ-3	OPIC Flt % Due 9/15/2020 MUSD15		1	1,000,000	1,000,000	09/15/2020
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			47,097,828	47,097,828	XXX
0599999	Total - U.S. Government Bonds			47,097,828	47,097,828	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
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
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL Adj % Due 7/31/2028 Mo-1		1FE	9,700,000	9,700,000	07/31/2028
751093-FE-0	RALEIGH NC CTFB PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,540,000	2,540,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	2,300,000	2,300,000	07/01/2022
2899999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			16,365,000	16,365,000	XXX
3199999	Total - U.S. Special Revenues Bonds			16,365,000	16,365,000	XXX
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	453,166	453,166	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FIAN3		1FE	1,301,452	1,300,000	05/03/2019
0266W5-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ023		1FE	1,400,578	1,400,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	2,808,672	2,811,123	11/30/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	3,554,831	3,557,572	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,072,610	1,072,217	03/15/2019
06739F-HT-1	BARCLAYS BANK PLC 2 1/2% Due 2/20/2019 FA20		1FE	3,195,642	3,198,712	02/20/2019
07274N-AS-2	BAYER US FINANCE II LLC 1.85% Due 11/15/2018 At Mat		2FE	1,198,168	1,198,698	11/15/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	2,999,676	3,000,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MUSD18		1FE	5,006,195	5,000,000	09/18/2019
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MUSD19		2FE	2,004,306	2,002,363	09/19/2019
25272K-AA-1	DELL 1st Lien 3.48% Due 6/1/2019 J01		2FE	2,806,795	2,807,798	06/01/2019
254672-UH-9	DISCOVER BANK 2.6% Due 11/13/2018 MN13		2FE	12,289,102	12,289,542	11/13/2018
256746-AE-8	DOLLAR TREE INC Flt % Due 4/17/2020 JAJ017		2FE	2,303,618	2,300,000	04/17/2020
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2 7/8% Due 10/15/2018 A015		2FE	4,699,685	4,700,311	10/15/2018
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.7% Due 3/15/2019 MS15		2FE	2,576,290	2,576,721	03/15/2019
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MUSD20		1FE	2,002,242	2,000,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC Flt % Due 3/17/2020 MUSD17		2FE	2,441,767	2,440,000	03/17/2020
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 A05		2FE	792,004	792,089	10/05/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 A030		2FE	724,602	724,772	10/30/2018
49326E-EE-9	KEYBANK NA 2.3% Due 12/13/2018 J013		2FE	354,795	355,157	12/13/2018
55279H-AE-0	M&T TRUST CO 2.3% Due 1/30/2019 JJ30		1FE	2,800,267	2,800,755	01/30/2019
55279H-AG-5	M&T TRUST CO 2 1/4% Due 7/25/2019 JJ25		1FE	5,042,456	5,046,220	07/25/2019
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 A010		1FE	2,794,336	2,793,577	04/10/2019
59217G-BQ-1	MET LIFE GLOB 1.95% Due 12/3/2018 J03		1FE	649,389	650,102	12/03/2018
59217G-BZ-1	MET LIFE GLOB 1 3/4% Due 12/19/2018 J019		1FE	299,542	299,461	12/19/2018
635405-AM-5	NATIONAL CITY CORP (PNC) 6 7/8% Due 5/15/2019 MN15		1FE	1,502,006	1,501,724	05/15/2019
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MUSD7		1FE	4,302,752	4,300,000	03/07/2019
665789-AV-5	NORTHERN STATES PHIR 5 1/4% Due 10/1/2018 A01		1FE	2,000,000	2,000,000	10/01/2018
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		1FE	2,001,664	2,000,000	04/15/2019
78013X-RJ-9	ROYAL BANK OF CANADA Flt % Due 7/22/2020 JAJ022		1FE	7,317,432	7,300,000	07/22/2020
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJ015		2FE	1,725,483	1,725,000	07/15/2019
90261X-HE-5	UBS AG STAMFORD CT 2 3/8% Due 8/14/2019 FA14		1FE	2,987,586	2,989,895	08/14/2019
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			89,419,107	89,397,558	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Mo-1		1FE	1,965,000	1,965,000	02/01/2031
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.53% Due 9/16/2019 Mo-15		1FE	5,468,444	5,468,846	09/16/2019
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			7,433,444	7,433,846	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			96,852,552	96,831,404	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			136,516,935	136,495,386	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			23,798,444	23,798,846	XXX
6599999	Total - SVO Identified Funds			0	0	XXX
6699999	Total Bonds			160,315,379	160,294,231	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	Key Bank Money Market Account			13,676	13,676	
000000-00-0	BB&T Bank Money Market Account			58,063	58,063	
000000-00-0	Key Bank VIDA			10,747,837	10,747,837	
9099999	Total - Cash (Schedule E Part 1 type)			10,819,596	10,819,596	XXX
262006-20-8	CATHOLIC HEALTH INITIATV CP 2.6% Due 11/7/2018 At Mat			3,798,103	3,775,036	11/07/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			82,577	82,577	
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			3,880,680	3,857,613	XXX
9999999	Totals			175,015,656	174,971,441	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(69,765,016)	Book/Adjusted Carrying Value \$	(69,847,856)
2. Average balance for the year	Fair Value \$	280,133,556	Book/Adjusted Carrying Value \$	280,877,656

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....					(12,503,377)	(13,779,958)	(325,990)	.XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH .....					1,892,914	2,627,613	1,943,457	.XXX.
GOLDMAN SACHS ..... NEW YORK, NY .....					1,464,747	1,438,318	917,151	.XXX.
HUNTINGTON BANK ..... COLUMBUS, OH .....					6,527,115	6,534,709	6,544,669	.XXX.
JP MORGAN/CHASE ..... NEW YORK, NY .....					(10,424,332)	(10,152,316)	(11,026,359)	.XXX.
KEYCORP (KEY BANK) ..... CLEVELAND, OH .....					10,719,880	10,740,722	10,761,514	.XXX.
M&T BANK ..... BUFFALO, NY .....					1,424,482	1,430,133	1,435,917	.XXX.
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC .....					6,080,867	6,085,939	6,096,284	.XXX.
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....					219,681	226,699	550,941	.XXX.
NORTHERN TRUST ..... CHICAGO, IL .....					250,000	250,000	250,000	.XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			20,000	20,000	20,000	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	5,671,977	5,421,859	17,167,584	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	5,671,977	5,421,859	17,167,584	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	0	0	5,671,977	5,421,859	17,167,584	.XXX.

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Integrity Life Insurance Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 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
	CATHOLIC HEALTH INITIATV CP		.07/25/2018	2.700	11/07/2018	3,775,036	19,406	0
	CHUGACH ELECTRIC ASSN CP		.09/25/2018	2.320	10/02/2018	1,499,323	580	0
	Entergy Corp CP		.08/23/2018	2.430	11/19/2018	1,968,120	5,265	0
	HARLEY-DAVIDSON FINL SER CP		.09/05/2018	2.200	10/09/2018	3,991,689	6,356	0
	LOUISVILLE GAS & ELECTRIC CP		.09/27/2018	2.300	10/03/2018	1,999,233	511	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,253,401	32,118	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,253,401	32,118	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						13,253,401	32,118	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						13,253,401	32,118	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.09/28/2018	0.000	XXX	30,000	0	363
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	363
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		.09/28/2018	0.000	XXX	4,163,079	0	13
8699999. Subtotal - All Other Money Market Mutual Funds						4,163,079	0	13
8899999 - Total Cash Equivalents						17,446,480	32,118	376