



LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2019
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

Licensed as business type:

Life, Accident and Health [X]

Fraternal Benefit Societies []

Incorporated/Organized

05/03/1966

Commenced Business

05/25/1966

Statutory Home Office

400 Broadway
(Street and Number)

Cincinnati, OH, US 45202
(City or Town, State, Country and Zip Code)

Main Administrative Office

400 Broadway
(Street and Number)

Cincinnati, OH, US 45202
(City or Town, State, Country and Zip Code)

513-629-1800
(Area Code) (Telephone Number)

Mail Address

400 Broadway
(Street and Number or P.O. Box)

Cincinnati, OH, US 45202
(City or Town, State, Country and Zip Code)

Primary Location of Books and Records

400 Broadway
(Street and Number)

Cincinnati, OH, US 45202
(City or Town, State, Country and Zip Code)

513-629-1800
(Area Code) (Telephone Number)

Internet Website Address

www.integritylife.com

Statutory Statement Contact

Wade Matthew Fugate
(Name)

513-629-1402
(Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com
(E-mail Address)

513-629-1871
(FAX Number)

OFFICERS

Chairman of the Board

John Finn Barrett

Secretary

Edward Joseph Babbitt

President & CEO

Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State of

Ohio

SS:

County of

Hamilton

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this

21st

day of

February, 2020

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	71,378,457	0.928	71,378,457	0	71,378,457	0.928
1.02 All other governments	29,724,528	0.387	29,724,528	0	29,724,528	0.387
1.03 U.S. states, territories and possessions, etc. guaranteed	13,555,452	0.176	13,555,452	0	13,555,452	0.176
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	10,449,881	0.136	10,449,881	0	10,449,881	0.136
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	360,751,926	4.691	360,751,926	0	360,751,926	4.692
1.06 Industrial and miscellaneous	4,786,349,526	62.242	4,786,349,526	0	4,786,349,526	62.249
1.07 Hybrid securities	75,943,058	0.988	75,943,058	0	75,943,058	0.988
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
1.11 Total long-term bonds	5,348,152,828	69.547	5,348,152,828	0	5,348,152,828	69.555
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	12,408,427	0.161	12,408,427	0	12,408,427	0.161
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	12,408,427	0.161	12,408,427	0	12,408,427	0.161
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	465,701,396	6.056	465,701,396	0	465,701,396	6.057
3.02 Industrial and miscellaneous Other (Unaffiliated)	40,094,500	0.521	40,094,500	0	40,094,500	0.521
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	377,138,579	4.904	377,138,579	0	377,138,579	4.905
3.05 Mutual funds	293,925	0.004	293,925	0	293,925	0.004
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	883,228,400	11.485	883,228,400	0	883,228,400	11.487
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	668,295,400	8.690	668,295,400	0	668,295,400	8.691
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	668,295,400	8.690	668,295,400	0	668,295,400	8.691
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,805,557	0.036	2,805,558	0	2,805,558	0.036
6.02 Cash equivalents (Schedule E, Part 2)	246,463,258	3.205	246,463,257	0	246,463,257	3.205
6.03 Short-term investments (Schedule DA)	5,061,866	0.066	5,061,867	7,644,683	12,706,550	0.165
6.04 Total cash, cash equivalents and short-term investments	254,330,681	3.307	254,330,682	7,644,683	261,975,365	3.407
7. Contract loans	105,119,851	1.367	105,119,851	0	105,119,851	1.367
8. Derivatives (Schedule DB)	124,625,262	1.621	124,625,262	0	124,625,262	1.621
9. Other invested assets (Schedule BA)	282,276,523	3.671	281,387,997		281,387,997	3.660
10. Receivables for securities	3,875,634	0.050	3,875,634	0	3,875,634	0.050
11. Securities Lending (Schedule DL, Part 1)	7,644,683	0.099	7,644,683	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	7,689,957,689	100.000	7,689,069,164	7,644,683	7,689,069,164	100.000

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		571,159,138
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	77,218,275	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	32,099,853	109,318,128
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		12,181,861
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		668,295,405
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		668,295,405
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		668,295,405

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	203,200,188
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	60,000,000
2.2	Additional investment made after acquisition (Part 2, Column 9)	18,307,573
		78,307,573
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	62
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	19,763,682
5.2	Totals, Part 3, Column 9	0
		19,763,682
6.	Total gain (loss) on disposals, Part 3, Column 19	(23,125)
7.	Deduct amounts received on disposals, Part 3, Column 16	18,895,354
8.	Deduct amortization of premium and depreciation	16,783
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	0
9.2	Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	59,719
10.2	Totals, Part 3, Column 11	0
		59,719
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	282,276,525
12.	Deduct total nonadmitted amounts	888,526
13.	Statement value at end of current period (Line 11 minus Line 12)	281,387,999

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,072,258,698
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,037,870,945
3.	Accrual of discount	7,721,369
4.	Unrealized valuation increase (decrease):	
4.1.	Part 1, Column 12	
4.2.	Part 2, Section 1, Column 15	
4.3.	Part 2, Section 2, Column 13	130,671,397
4.4.	Part 4, Column 11	(1,872,731)
		128,798,666
5.	Total gain (loss) on disposals, Part 4, Column 19	17,994,168
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	992,705,063
7.	Deduct amortization of premium	19,003,815
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1.	Part 1, Column 15	
8.2.	Part 2, Section 1, Column 19	
8.3.	Part 2, Section 2, Column 16	
8.4.	Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1.	Part 1, Column 14	4,073,989
9.2.	Part 2, Section 1, Column 17	
9.3.	Part 2, Section 2, Column 14	7,232,856
9.4.	Part 4, Column 13	28,474
		11,335,319
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	2,190,007
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,243,789,656
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,243,789,656

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	71,378,457	73,883,981	78,261,420	56,645,171
	2. Canada	1,277,638	1,445,764	1,400,630	1,000,000
	3. Other Countries	28,446,891	30,457,827	28,986,595	28,000,000
	4. Totals	101,102,986	105,787,572	108,648,645	85,645,171
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	13,555,452	14,327,482	13,545,930	13,585,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	10,449,881	10,821,447	10,762,502	9,955,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	360,751,926	382,421,103	370,011,263	351,940,569
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	3,848,250,607	4,102,416,986	3,873,552,696	3,813,586,474
	9. Canada	122,496,463	132,416,693	122,811,142	121,076,122
	10. Other Countries	891,545,513	940,878,176	894,285,376	893,165,617
	11. Totals	4,862,292,583	5,175,711,855	4,890,649,214	4,827,828,213
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,348,152,828	5,689,069,459	5,393,617,554	5,288,953,953
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	12,408,428	13,628,847	12,408,428	
	15. Canada				
	16. Other Countries				
	17. Totals	12,408,428	13,628,847	12,408,428	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	12,408,428	13,628,847	12,408,428	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	485,402,544	485,402,544	378,998,618	
	21. Canada	3,351,244	3,351,244	2,313,402	
	22. Other Countries	17,336,034	17,336,034	12,780,561	
	23. Totals	506,089,822	506,089,822	394,092,581	
Parent, Subsidiaries and Affiliates	24. Totals	377,138,579	377,138,579	228,981,540	
	25. Total Common Stocks	883,228,401	883,228,401	623,074,121	
	26. Total Stocks	895,636,829	896,857,248	635,482,549	
	27. Total Bonds and Stocks	6,243,789,657	6,585,926,707	6,029,100,103	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	8,275,900	19,137,720	38,433,250	4,559,861	971,728	XXX	71,378,459	1.3	89,014,098	1.7	71,378,459	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	8,275,900	19,137,720	38,433,250	4,559,861	971,728	XXX	71,378,459	1.3	89,014,098	1.7	71,378,459	0
2. All Other Governments												
2.1 NAIC 1	0	15,186,810	3,277,634	0	0	XXX	18,464,444	0.3	18,673,434	0.3	5,793,970	12,670,474
2.2 NAIC 2	0	0	2,998,666	0	8,261,420	XXX	11,260,086	0.2	11,255,834	0.2	11,260,086	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	15,186,810	6,276,300	0	8,261,420	XXX	29,724,530	0.5	29,929,268	0.6	17,054,056	12,670,474
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	5,470,000	3,000,000	5,085,452	0	XXX	13,555,452	0.2	14,553,874	0.3	13,555,452	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	5,470,000	3,000,000	5,085,452	0	XXX	13,555,452	0.2	14,553,874	0.3	13,555,452	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	17,900	165,981	6,906,374	3,359,626	0	XXX	10,449,881	0.2	10,548,568	0.2	10,449,881	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	17,900	165,981	6,906,374	3,359,626	0	XXX	10,449,881	0.2	10,548,568	0.2	10,449,881	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	39,696,579	93,834,700	78,984,913	95,787,819	49,829,450	XXX	358,133,461	6.5	414,951,661	7.7	342,368,461	15,765,000
5.2 NAIC 2	0	0	0	0	2,618,464	XXX	2,618,464	0.0	5,005,000	0.1	2,618,464	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	2,628,811	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	39,696,579	93,834,700	78,984,913	95,787,819	52,447,914	XXX	360,751,925	6.6	422,585,472	7.8	344,986,925	15,765,000

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	379,723,438	1,187,994,163	799,095,074	328,808,663	186,285,893	XXX	2,881,907,231	52.5	2,808,088,221	52.2	1,317,565,000	1,564,342,231
6.2 NAIC 2	141,600,288	492,782,987	648,673,968	239,456,931	159,993,253	XXX	1,682,507,427	30.6	1,578,022,293	29.3	993,440,723	689,066,704
6.3 NAIC 3	4,925,697	122,163,576	80,492,434	13,020,549	0	XXX	220,602,256	4.0	214,092,425	4.0	113,523,160	107,079,096
6.4 NAIC 4	1,045,015	61,201,290	42,030,713	24,460,924	0	XXX	128,737,942	2.3	134,872,794	2.5	22,854,867	105,883,075
6.5 NAIC 5	33,841	5,252,942	1,326,942	208,902	0	XXX	6,822,627	0.1	10,255,845	0.2	3,580,127	3,242,500
6.6 NAIC 6	0	3,015,082	0	0	8,024,479	XXX	11,039,561	0.2	547,413	0.0	8,508,227	2,531,334
6.7 Totals	527,328,279	1,872,410,040	1,571,619,131	605,955,969	354,303,625	XXX	4,931,617,044	89.8	4,745,878,991	88.2	2,459,472,104	2,472,144,940
7. Hybrid Securities												
7.1 NAIC 1	0	0	1,512,565	0	5,846,634	XXX	7,359,199	0.1	21,263,314	0.4	7,359,199	0
7.2 NAIC 2	0	2,835,993	20,816,910	0	35,951,934	XXX	59,604,837	1.1	30,241,896	0.6	59,604,837	0
7.3 NAIC 3	0	0	0	5,000,000	0	XXX	5,000,000	0.1	19,828,467	0.4	5,000,000	0
7.4 NAIC 4	0	0	0	0	3,979,024	XXX	3,979,024	0.1	0	0.0	3,979,024	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	2,835,993	22,329,475	5,000,000	45,777,592	XXX	75,943,060	1.4	71,333,677	1.3	75,943,060	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 427,713,817	1,321,789,374	931,209,810	437,601,421	242,933,705	0	3,361,248,127	61.2	XXX	XXX	1,768,470,422	1,592,777,705
11.2 NAIC 2	(d) 141,600,288	495,618,980	672,489,544	239,456,931	206,825,071	0	1,755,990,814	32.0	XXX	XXX	1,066,924,110	689,066,704
11.3 NAIC 3	(d) 4,925,697	122,163,576	80,492,434	18,020,549	0	0	225,602,256	4.1	XXX	XXX	118,523,160	107,079,096
11.4 NAIC 4	(d) 1,045,015	61,201,290	42,030,713	24,460,924	3,979,024	0	132,716,966	2.4	XXX	XXX	26,833,891	105,883,075
11.5 NAIC 5	(d) 33,841	5,252,942	1,326,942	208,902	0	(c) 6,822,627	0	0.1	XXX	XXX	3,580,127	3,242,500
11.6 NAIC 6	(d) 0	3,015,082	0	0	8,024,479	0	(c) 11,039,561	0.2	XXX	XXX	8,508,227	2,531,334
11.7 Totals	575,318,658	2,009,041,244	1,727,549,443	719,748,727	461,762,279	0	(b) 5,493,420,351	100.0	XXX	XXX	2,992,839,937	2,500,580,414
11.8 Line 11.7 as a % of Col. 7	10.5	36.6	31.4	13.1	8.4	0.0	100.0	XXX	XXX	XXX	54.5	45.5
12. Total Bonds Prior Year												
12.1 NAIC 1	373,323,208	1,249,607,064	1,073,272,190	419,043,469	261,847,239	0	XXX	XXX	3,377,093,170	62.7	1,902,060,562	1,475,032,608
12.2 NAIC 2	104,032,640	449,740,263	605,710,378	271,270,538	193,771,204	0	XXX	XXX	1,624,525,023	30.2	1,049,921,151	574,603,872
12.3 NAIC 3	23,541,248	93,035,275	105,440,406	7,924,973	3,978,990	0	XXX	XXX	233,920,892	4.3	126,424,224	107,496,668
12.4 NAIC 4	3,303,897	61,111,694	45,528,948	24,928,255	0	0	XXX	XXX	134,872,794	2.5	40,083,826	94,788,968
12.5 NAIC 5	12,145	9,911,725	222,378	109,597	2,628,811	0	XXX	XXX	(c) 12,884,656	0.2	5,879,266	7,005,390
12.6 NAIC 6	0	462,149	0	4,441	80,823	0	XXX	XXX	(c) 547,413	0.0	468,750	78,663
12.7 Totals	504,213,138	1,863,868,170	1,830,174,300	723,281,273	462,307,067	0	XXX	XXX	(b) 5,383,843,948	100.0	3,124,837,779	2,259,006,169
12.8 Line 12.7 as a % of Col. 9	9.4	34.6	34.0	13.4	8.6	0.0	XXX	XXX	100.0	XXX	58.0	42.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	113,175,548	660,119,136	529,292,182	266,544,642	199,338,913	0	1,768,470,421	32.2	1,902,060,562	35.3	1,768,470,421	XXX
13.2 NAIC 2	35,395,581	238,179,724	461,728,899	162,276,113	169,343,794	0	1,066,924,111	19.4	1,049,921,151	19.5	1,066,924,111	XXX
13.3 NAIC 3	2,842,364	64,012,043	40,553,754	11,114,999	0	0	118,523,160	2.2	126,424,224	2.3	118,523,160	XXX
13.4 NAIC 4	351,979	16,618,795	5,201,404	682,690	3,979,024	0	26,833,892	0.5	40,083,826	0.7	26,833,892	XXX
13.5 NAIC 5	33,841	3,277,442	59,942	208,902	0	0	3,580,127	0.1	5,879,266	0.1	3,580,127	XXX
13.6 NAIC 6	0	562,411	0	0	7,945,816	0	8,508,227	0.2	468,750	0.0	8,508,227	XXX
13.7 Totals	151,799,313	982,769,551	1,036,836,181	440,827,346	380,607,547	0	2,992,839,938	54.5	3,124,837,779	58.0	2,992,839,938	XXX
13.8 Line 13.7 as a % of Col. 7	5.1	32.8	34.6	14.7	12.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.8	17.9	18.9	8.0	6.9	0.0	54.5	XXX	XXX	XXX	54.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	314,538,269	661,670,238	401,917,628	171,056,779	43,594,792	0	1,592,777,706	29.0	1,475,032,608	27.4	XXX	1,592,777,706
14.2 NAIC 2	106,204,707	257,439,256	210,760,645	77,180,818	37,481,277	0	689,066,703	12.5	574,603,872	10.7	XXX	689,066,703
14.3 NAIC 3	2,083,333	58,151,533	39,938,680	6,905,550	0	0	107,079,096	1.9	107,496,668	2.0	XXX	107,079,096
14.4 NAIC 4	693,036	44,582,495	36,829,309	23,778,234	0	0	105,883,074	1.9	94,788,968	1.8	XXX	105,883,074
14.5 NAIC 5	0	1,975,500	1,267,000	0	0	0	3,242,500	0.1	7,005,390	0.1	XXX	3,242,500
14.6 NAIC 6	0	2,452,671	0	0	78,663	0	2,531,334	0.0	78,663	0.0	XXX	2,531,334
14.7 Totals	423,519,345	1,026,271,693	690,713,262	278,921,381	81,154,732	0	2,500,580,413	45.5	2,259,006,169	42.0	XXX	2,500,580,413
14.8 Line 14.7 as a % of Col. 7	16.9	41.0	27.6	11.2	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	7.7	18.7	12.6	5.1	1.5	0.0	45.5	XXX	XXX	XXX	XXX	45.5

(a) Includes \$ 2,151,191,433 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 8,000,000 current year of bonds with Z designations and \$ 9,547,601 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 277,513 current year, \$ 285,796 prior year of bonds with 5GI designations and \$ 78,663 current year, \$ 80,823 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 88,255,831 ; NAIC 2 \$ 57,011,690 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,833,590	8,212,373	32,750,836	898,584	0	XXX	45,695,383	0.8	48,961,191	0.9	45,695,383	0
1.02 Residential Mortgage-Backed Securities	2,097,382	4,839,504	2,304,597	1,142,119	41,696	XXX	10,425,298	0.2	20,997,100	0.4	10,425,298	0
1.03 Commercial Mortgage-Backed Securities	2,344,928	6,085,843	3,377,817	2,519,158	930,031	XXX	15,257,777	0.3	19,055,805	0.4	15,257,777	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	8,275,900	19,137,720	38,433,250	4,559,861	971,727	XXX	71,378,458	1.3	89,014,096	1.7	71,378,458	0
2. All Other Governments												
2.01 Issuer Obligations	0	15,186,810	6,276,299	0	8,261,420	XXX	29,724,529	0.5	29,929,268	0.6	17,054,055	12,670,474
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	15,186,810	6,276,299	0	8,261,420	XXX	29,724,529	0.5	29,929,268	0.6	17,054,055	12,670,474
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	5,470,000	3,000,000	5,085,452	0	XXX	13,555,452	0.2	14,553,874	0.3	13,555,452	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	5,470,000	3,000,000	5,085,452	0	XXX	13,555,452	0.2	14,553,874	0.3	13,555,452	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	17,900	165,981	6,906,374	3,359,626	0	XXX	10,449,881	0.2	10,548,568	0.2	10,449,881	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	17,900	165,981	6,906,374	3,359,626	0	XXX	10,449,881	0.2	10,548,568	0.2	10,449,881	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,174,661	786,688	1,215,901	4,084,754	1,453,314	XXX	9,715,318	0.2	11,113,161	0.2	9,715,318	0
5.02 Residential Mortgage-Backed Securities	32,364,681	51,391,655	27,555,198	27,175,153	4,682,099	XXX	143,168,786	2.6	169,208,953	3.1	143,168,786	0
5.03 Commercial Mortgage-Backed Securities	173,888	2,111,310	6,422,829	0	0	XXX	8,708,027	0.2	15,715,059	0.3	8,708,027	0
5.04 Other Loan-Backed and Structured Securities	4,983,349	39,545,048	43,790,985	64,527,913	46,312,501	XXX	199,159,796	3.6	226,548,299	4.2	183,394,796	15,765,000
5.05 Totals	39,696,579	93,834,701	78,984,913	95,787,820	52,447,914	XXX	360,751,927	6.6	422,585,472	7.8	344,986,927	15,765,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	276,232,013	1,243,456,892	1,218,286,032	486,246,354	345,575,571	XXX	3,569,796,862	65.0	3,368,466,627	62.6	2,243,016,376	1,326,780,486
6.02 Residential Mortgage-Backed Securities	26,433,548	98,859,757	85,498,632	45,602,395	3,299,699	XXX	259,694,031	4.7	269,271,318	5.0	31,780,722	227,913,309
6.03 Commercial Mortgage-Backed Securities	130,884,046	263,095,287	117,747,370	35,511,227	0	XXX	547,237,930	10.0	544,379,512	10.1	132,586,198	414,651,732
6.04 Other Loan-Backed and Structured Securities	93,778,672	266,998,104	150,087,097	38,595,993	5,428,355	XXX	554,888,221	10.1	563,761,536	10.5	52,088,809	502,799,412
6.05 Totals	527,328,279	1,872,410,040	1,571,619,131	605,955,969	354,303,625	XXX	4,931,617,044	89.8	4,745,878,993	88.2	2,459,472,105	2,472,144,939
7. Hybrid Securities												
7.01 Issuer Obligations	0	2,835,993	5,000,000	5,000,000	30,758,644	XXX	43,594,637	0.8	42,514,003	0.8	43,594,637	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	17,329,475	0	15,018,948	XXX	32,348,423	0.6	28,819,674	0.5	32,348,423	0
7.05 Totals	0	2,835,993	22,329,475	5,000,000	45,777,592	XXX	75,943,060	1.4	71,333,677	1.3	75,943,060	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	282,258,164	1,276,114,737	1,273,435,442	504,674,770	386,048,949	XXX	3,722,532,062	67.8	XXX	XXX	2,383,081,102	1,339,450,960
11.02 Residential Mortgage-Backed Securities	60,895,611	155,090,916	115,358,427	73,919,667	8,023,494	XXX	413,288,115	7.5	XXX	XXX	185,374,806	227,913,309
11.03 Commercial Mortgage-Backed Securities	133,402,862	271,292,440	127,548,016	38,030,385	930,031	XXX	571,203,734	10.4	XXX	XXX	156,552,002	414,651,732
11.04 Other Loan-Backed and Structured Securities	98,762,021	306,543,152	211,207,557	103,123,906	66,759,804	XXX	786,396,440	14.3	XXX	XXX	267,832,028	518,564,412
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	575,318,658	2,009,041,245	1,727,549,442	719,748,728	461,762,278	0	5,493,420,351	100.0	XXX	XXX	2,992,839,938	2,500,580,413
11.09 Line 11.08 as a % of Col. 7	10.5	36.6	31.4	13.1	8.4	0.0	100.0	XXX	XXX	XXX	54.5	45.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	224,875,138	1,176,353,228	1,313,787,356	455,496,274	355,574,696	XXX	XXX	XXX	3,526,086,692	65.5	2,316,949,347	1,209,137,345
12.02 Residential Mortgage-Backed Securities	43,285,736	172,404,334	115,596,566	100,556,959	27,633,776	XXX	XXX	XXX	459,477,371	8.5	238,173,662	221,303,709
12.03 Commercial Mortgage-Backed Securities	103,737,800	272,915,409	165,069,005	33,372,384	4,055,778	XXX	XXX	XXX	579,150,376	10.8	181,622,618	397,527,758
12.04 Other Loan-Backed and Structured Securities	132,314,464	242,195,198	235,721,375	133,855,656	75,042,816	XXX	XXX	XXX	819,129,509	15.2	388,092,153	431,037,356
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	504,213,138	1,863,868,169	1,830,174,302	723,281,273	462,307,066	0	XXX	XXX	5,383,843,948	100.0	3,124,837,780	2,259,006,168
12.09 Line 12.08 as a % of Col. 9	9.4	34.6	34.0	13.4	8.6	0.0	XXX	XXX	100	XXX	58.0	42.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	84,030,242	770,426,664	870,120,431	345,319,438	313,184,327	XXX	2,383,081,102	43.4	2,316,949,347	43.0	2,383,081,102	XXX
13.02 Residential Mortgage-Backed Securities	38,519,042	67,659,158	36,486,530	37,548,337	5,161,739	XXX	185,374,806	3.4	238,173,662	4.4	185,374,806	XXX
13.03 Commercial Mortgage-Backed Securities	18,688,337	96,185,494	38,228,983	2,519,158	930,031	XXX	156,552,003	2.8	181,622,618	3.4	156,552,003	XXX
13.04 Other Loan-Backed and Structured Securities	10,561,692	48,498,237	92,000,237	55,440,413	61,331,449	XXX	267,832,028	4.9	388,092,153	7.2	267,832,028	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	151,799,313	982,769,553	1,036,836,181	440,827,346	380,607,546	0	2,992,839,939	54.5	3,124,837,780	58.0	2,992,839,939	XXX
13.09 Line 13.08 as a % of Col. 7	5.1	32.8	34.6	14.7	12.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.8	17.9	18.9	8.0	6.9	0.0	54.5	XXX	XXX	XXX	54.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	198,227,922	505,688,073	403,315,011	159,355,332	72,864,622	XXX	1,339,450,960	24.4	1,209,137,345	22.5	XXX	1,339,450,960
14.02 Residential Mortgage-Backed Securities	22,376,569	87,431,758	78,871,897	36,371,330	2,861,755	XXX	227,913,309	4.1	221,303,709	4.1	XXX	227,913,309
14.03 Commercial Mortgage-Backed Securities	114,714,525	175,106,946	89,319,033	35,511,227	0	XXX	414,651,731	7.5	397,527,758	7.4	XXX	414,651,731
14.04 Other Loan-Backed and Structured Securities	88,200,329	258,044,915	119,207,320	47,683,493	5,428,355	XXX	518,564,412	9.4	431,037,356	8.0	XXX	518,564,412
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	423,519,345	1,026,271,692	690,713,261	278,921,382	81,154,732	0	2,500,580,412	45.5	2,259,006,168	42.0	XXX	2,500,580,412
14.09 Line 14.08 as a % of Col. 7	16.9	41.0	27.6	11.2	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	7.7	18.7	12.6	5.1	1.5	0.0	45.5	XXX	XXX	XXX	XXX	45.5

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	7,661,683	7,661,683	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,599,816	2,599,816	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,061,867	5,061,867	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,061,867	5,061,867	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	54,920,587
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	33,356,835
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	5,057
		33,361,892
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	42,152,958
3.2	Section 2, Column 19	(4,846,131)
		37,306,827
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	26,112,014
6.	Considerations received/(paid) on terminations, Section 2, Column 15	54,901,406
7.	Amortization:	
7.1	Section 1, Column 19	0
7.2	Section 2, Column 21	0
		0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	0
		0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	96,799,914
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	96,799,914

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	3,654,707
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(1,924,890)
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	0
3.12	Section 1, Column 15, prior year	0
		0
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	(472,453)
3.14	Section 1, Column 18, prior year	538,636
		(1,011,089)
		(1,011,089)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
		0
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	(472,453)
3.24	Section 1, Column 19, prior year plus	538,636
3.25	SSAP No. 108 Adjustments	(1,011,089)
		(1,011,089)
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(5,935,194)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0
4.22	Amount recognized (Section 2, Column 16)	(5,935,194)
4.23	SSAP No. 108 Adjustments	(5,935,194)
		(5,935,194)
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)	1,729,817
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	1,729,817

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	96,799,920	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,729,817	
3.	Total (Line 1 plus Line 2)		98,529,737
4.	Part D, Section 1, Column 5	124,625,263	
5.	Part D, Section 1, Column 6	(26,095,526)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	96,799,920	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		96,799,920
10.	Part D, Section 1, Column 8	122,895,446	
11.	Part D, Section 1, Column 9	(26,095,526)	
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	1,729,816	
15.	Part D, Section 1, Column 11	1,729,816	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	74,820,689	62,710,829	12,109,860	0
2. Cost of cash equivalents acquired	4,985,416,038	4,266,141,085	719,274,953	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	57,097	57,097	0	0
6. Deduct consideration received on disposals	4,813,830,567	4,188,703,357	625,127,210	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	246,463,257	140,205,654	106,257,603	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	246,463,257	140,205,654	106,257,603	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0009044		Springville	UT		04/05/2006	6.070	2,610,215	0	0	0	0	0	6,080,000	02/12/2006
0009047		Ocala	FL		10/19/2007	6.080	1,774,828	0	0	0	0	0	11,400,000	08/06/2007
0009048		Naples	FL		03/04/2010	6.950	6,816,422	0	0	0	0	0	14,200,000	11/16/2009
0009049		City of Industry	CA		06/02/2011	6.000	3,921,736	0	0	0	0	0	7,800,000	04/05/2011
0009050		Houston	TX		09/28/2011	5.250	5,621,466	0	0	0	0	0	11,500,000	04/21/2011
0009052		Brentwood	TN		07/17/2014	5.150	7,504,036	0	0	0	0	0	21,300,000	05/08/2014
0009053		Frankfort	KY		12/12/2014	4.840	15,422,572	0	0	0	0	0	28,500,000	10/28/2014
0009054		Eldersburg	MD		12/18/2014	4.900	25,014,889	0	0	0	0	0	46,800,000	10/24/2014
0009055		Charlottesville	VA		10/06/2015	4.480	14,408,086	0	0	0	0	0	26,400,000	06/16/2015
0009056		Blacksburg	VA		10/06/2015	4.530	6,356,533	0	0	0	0	0	14,100,000	06/12/2015
0009057		Aurora	CO		10/08/2015	4.030	20,437,580	0	0	0	0	0	30,900,000	09/16/2015
0009058		Westfield	IN		11/03/2015	4.450	23,685,097	0	0	0	0	0	38,000,000	10/09/2015
0009059		Cincinnati	OH		11/12/2015	5.000	22,647,682	0	0	0	0	0	34,200,000	07/07/2015
0009060		Vineyard	UT		12/07/2015	4.300	30,324,319	0	0	0	0	0	52,900,000	09/03/2015
0009061		Westminster	CO		08/01/2016	4.500	35,219,782	0	0	0	0	0	50,900,000	05/18/2016
0009062		Humble	TX		08/03/2016	3.950	21,111,437	0	0	0	0	0	30,000,000	06/22/2016
0009063		Charleston	SC		10/14/2016	4.500	24,630,998	0	0	0	0	0	41,820,000	04/08/2016
0009064		Columbus	OH		10/31/2016	4.150	37,447,399	0	0	0	0	0	51,800,000	10/04/2016
0009065		Washington	DC		11/04/2016	4.500	32,457,202	0	0	0	0	0	54,300,000	09/10/2016
0009066		Westfield	IN		11/22/2016	4.450	10,054,644	0	0	0	0	0	13,400,000	08/23/2016
0009067		Silver Spring	MD		01/03/2017	4.250	18,883,849	0	0	0	0	0	41,100,000	11/16/2016
0009068		Dayton	OH		02/17/2017	4.650	10,767,805	0	0	0	0	0	20,600,000	04/11/2016
0009069		Las Vegas	NV		04/07/2017	4.030	13,196,413	0	0	0	0	0	21,900,000	03/09/2017
0009070		Louisville	KY		04/20/2017	4.550	36,000,000	0	0	0	0	0	58,400,000	10/14/2016
0009071		Naples	FL		08/07/2017	4.800	31,256,983	0	0	0	0	0	53,000,000	04/30/2017
0009072		Columbus	OH		10/25/2017	4.600	43,439,729	0	0	0	0	0	63,880,000	09/06/2017
0009073		Seattle	WA		03/28/2018	5.220	36,033,700	0	0	0	0	0	69,420,000	06/02/2017
0009074		El Paso	TX		06/13/2018	4.800	6,804,238	0	0	0	0	0	9,470,000	05/14/2018
0009075		Clearwater	FL		08/21/2018	4.540	41,580,000	0	0	0	0	0	69,500,000	08/09/2018
0009076		Columbus	OH		07/18/2019	4.500	40,500,000	0	0	0	0	0	53,450,000	05/22/2019
0009077		Noblesville	IN		09/10/2019	5.250	7,365,760	0	0	0	0	0	41,700,000	04/15/2019
0009078		Louisville	KY		09/19/2019	5.000	5,000,000	0	0	0	0	0	58,400,000	10/14/2016
0009079		Breckenridge	CO		12/19/2019	3.800	25,000,000	0	0	0	0	0	39,310,000	11/29/2019
0009080		Charleston	SC		12/20/2019	5.250	5,000,000	0	0	0	0	0	42,270,000	12/04/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							668,295,400	0	0	0	0	0	1,228,700,000	XXX
0899999. Total Mortgages in good standing							668,295,400	0	0	0	0	0	1,228,700,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							668,295,400	0	0	0	0	0	1,228,700,000	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009051	Cranberry Township	PA		11/06/2012	12/19/2019	2,748,997	0	0	0	0	0	0	2,748,997	2,748,997	0	0	0
0199999. Mortgages closed by repayment						2,748,997	0	0	0	0	0	0	2,748,997	2,748,997	0	0	0
0009044	Springville	UT		04/05/2006		2,765,720	0	0	0	0	0	0	0	155,505	0	0	0
0009047	Ocala	FL		10/19/2007		2,598,821	0	0	0	0	0	0	0	823,993	0	0	0
0009048	Naples	FL		03/04/2010		7,059,540	0	0	0	0	0	0	0	243,117	0	0	0
0009049	City of Industry	CA		06/02/2011		4,056,980	0	0	0	0	0	0	0	135,244	0	0	0
0009050	Houston	TX		09/28/2011		5,955,566	0	0	0	0	0	0	0	334,100	0	0	0
0009052	Brentwood	TN		07/17/2014		8,088,259	0	0	0	0	0	0	0	584,223	0	0	0
0009053	Frankfort	KY		12/12/2014		16,401,661	0	0	0	0	0	0	0	979,089	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,628,884	0	0	0	0	0	0	0	613,995	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,817,618	0	0	0	0	0	0	0	409,532	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,625,176	0	0	0	0	0	0	0	268,643	0	0	0
0009057	Aurora	CO		10/08/2015		21,030,558	0	0	0	0	0	0	0	592,977	0	0	0
0009058	Westfield	IN		11/03/2015		24,131,435	0	0	0	0	0	0	0	446,338	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,208,599	0	0	0	0	0	0	0	560,916	0	0	0
0009060	Vineyard	UT		12/07/2015		30,907,019	0	0	0	0	0	0	0	582,700	0	0	0
0009061	Westminster	CO		08/01/2016		35,809,304	0	0	0	0	0	0	0	589,522	0	0	0
0009062	Humble	TX		08/03/2016		21,524,275	0	0	0	0	0	0	0	412,838	0	0	0
0009063	Charleston	SC		10/14/2016		25,000,000	0	0	0	0	0	0	0	369,002	0	0	0
0009064	Columbus	OH		10/31/2016		37,500,000	0	0	0	0	0	0	0	52,601	0	0	0
0009065	Washington	DC		11/04/2016		30,359,136	0	0	0	0	0	0	0	42,798	0	0	0
0009066	Westfield	IN		11/22/2016		10,222,708	0	0	0	0	0	0	0	168,064	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,389,249	0	0	0	0	0	0	0	505,400	0	0	0
0009068	Dayton	OH		02/17/2017		10,943,291	0	0	0	0	0	0	0	175,486	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,197,803	0	0	0	0	0	0	0	1,390	0	0	0
0009071	Naples	FL		08/07/2017		31,400,000	0	0	0	0	0	0	0	143,017	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,772	0	0	0	0	0	0	0	60,043	0	0	0
0009074	EL Paso	TX		06/13/2018		6,986,569	0	0	0	0	0	0	0	182,331	0	0	0
0299999. Mortgages with partial repayments						479,107,943	0	0	0	0	0	0	0	9,432,864	0	0	0
0599999 - Totals						481,856,940	0	0	0	0	0	0	2,748,997	12,181,861	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20			
			4	5								13	14	15	16	17						
CUSIP Identifi- cation	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation)/ Accretion	Current Year's Other- Than- Temporary Impairment Recogn- ized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship			
652508-10-8 BATHLC-RE-D	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC		MONTEREY PARK BOSTON	CA MA	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC	5S 1FE	03/15/2011 10/24/2016	3 1	1,810,282 11,549,012	2,010,327 11,797,228	2,010,327 11,797,228	134,333 992,423					1,010,793	623,882 2,873,675	1.370 4.680			
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												13,359,294	13,807,555	13,807,555	1,126,757	0	0	0	0	1,010,793	3,497,557	XXX
34918*-10-0 34920#-10-2	Emerging Market LLC FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI CINCINNATI	OH OH	Emerging Market LLC FORT WASHINGTON HIGH YIELD INV LLC	4 4	01/15/2013 04/24/2014	2 2	65,000,000 16,000,000	87,690,949 20,960,891	87,690,949 20,960,891	11,829,289 2,777,482							33.350 6.380			
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated												81,000,000	108,651,840	108,651,840	14,606,771	0	0	0	0	0	0	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND CARLYLE RIVERSTONE FUND REN. I L.P. Goldman Sachs LP LP WATERFALL EDEN FUND LP		WILMINGTON WASHINGTON New York New York	DE DC NY NY	ALINDA FUND I LP INFRASTRUCTURE FUND CARLYLE RIVERSTONE FUND REN. I L.P. Goldman Sachs LP LP WATERFALL EDEN FUND LP		09/08/2006 05/05/2006 07/18/2016 06/08/2016	1	66,356 .0 15,478,327 13,150,000	.0 .0 15,798,380 17,149,687	.0 .0 15,798,380 17,149,687	(30,123) .0 872,526 944,378		45,815			832,820	2,590,589 15 1,900,000 2,540	2.090 3.090 2.540 0.500			
1999999. Joint Venture Interests - Common Stock - Unaffiliated												28,694,683	32,948,067	32,948,067	1,786,782	0	45,815	0	0	832,820	4,490,604	XXX
	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		09/27/2019		50,000,000	50,883,380	50,883,380	883,380							0.000			
2099999. Joint Venture Interests - Common Stock - Affiliated												50,000,000	50,883,380	50,883,380	883,380	0	0	0	0	0	0	XXX
000000-00-0 14.82 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	TXFL MNN OFFICE INV.HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		9,987,500	10,333,559	10,333,559	346,059					333,333		14.820			
000000-00-0 100.00% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	PATTERSON 8 FIRST INV. HOLDINGS, LLC		DAYTON	OH	CRAWFORD/DOYLE		07/27/2016		892,003	495,170	888,526		0	13,904				0	100.000			
2299999. Joint Venture Interests - Real Estate - Affiliated												10,879,503	10,828,729	11,222,085	346,059	0	13,904	0	0	333,333	0	XXX
	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D		CAYMAN ISLANDS WILMINGTON WILMINGTON	CYM DE DE	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D Benefit Street Partners Debt Fund IV LP		03/27/2013 09/30/2016 10/24/2018	1 2 2	6,805,202 5,092,851 3,936,474	6,909,539 5,174,601 4,172,487	6,909,539 5,174,601 4,172,487	495,074 409,713 329,075					525,076 393,428 93,061	3,600,588 6,427,840 2,640	2.340 2.160 2.640			
	Benefit Street Partners Debt Fund IV LP CARLYLE MEZZANINE PARTNERS LP L.P. Maranon Sr Credit Strategies NEWSTONE CAPITAL PARTNERS LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP REGIMENT CAPITAL SSF V LP TCW Direct Lending LLC		WILMINGTON WASHINGTON CHICAGO MONTEREY PARK NEW YORK BOSTON LOS ANGELES	DE DC IL CA NY MA CA	Benefit Street Partners Debt Fund IV LP CARLYLE MEZZANINE PARTNERS LP L.P. Maranon Sr Credit Strategies NEWSTONE CAPITAL PARTNERS LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP REGIMENT CAPITAL SSF V LP TCW Direct Lending LLC		01/24/2017 05/05/2006 09/21/2017 07/28/2006 01/05/2012 07/15/2011 03/31/2015	3 3 3 3 2 1 1	8,775,758 136,701 4,020,652 .0 3,405,330 1,026,378 8,020,278	8,960,604 222,377 4,117,094 .0 5,082,168 569,951 8,628,725	8,960,604 222,377 4,117,094 .0 5,082,168 569,951 8,628,725	417,060 222,377 222,623 (18,101) 313,975 (682,688) 868,943				619,629 283,512 43,747 323,528 73,049 441,824	6,093,452 787,500 610,129 271,843 6,423,624 5,065,882	1.160 4.580 6.600 1.630 1.950 1.610 0.990				
2599999. Joint Venture Interests - Other - Unaffiliated												41,219,623	43,837,546	43,837,546	2,355,674	0	0	0	0	2,796,855	29,281,955	XXX
023138-AA-8 401378-AA-2 638671-AJ-6	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7 GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30 NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MUSD15				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7 GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30 NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MUSD15	1 1 1	02/12/2018 01/01/2015 01/01/2009		65,058 519,715 1,000,000	96,081 729,334 995,549	65,058 516,908 1,000,000						1,880 9,321 1,982					
649526-AF-5 668131-AA-3 878091-BD-0 878091-BD-8	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15 NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30 TIAA 6.85% Due 12/16/2039 JD16 TIAA 4.9% Due 9/15/2044 MS15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15 NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30 TIAA 6.85% Due 12/16/2039 JD16 TIAA 4.9% Due 9/15/2044 MS15	1 1 1 1	01/01/2015 01/01/2015 01/01/2011 04/13/2015		2,258,980 5,124,480 5,115,390 2,045,771	2,926,721 6,874,081 7,310,210 2,199,315	2,218,632 5,105,571 5,097,516 2,021,710		(5,735) (2,747) (2,353) (5,499)				17,250 76,630 14,271 25,754					
2799999. Surplus Debentures, etc - Unaffiliated												16,129,394	21,131,292	16,025,395	0	(16,721)	0	0	0	147,087	0	XXX
000000-00-0 R4 Housing Partners LP			New York	NY	RHP GP LLC		05/30/2012		4,900,655	6,200,428	4,900,655	(1,341,740)					0	0	15.150			
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												4,900,655	6,200,428	4,900,655	(1,341,740)	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated												104,303,648	117,924,888	111,519,218	3,927,472	(16,721)	45,815	0	0	4,787,555	37,270,116	XXX
4999999. Total - Affiliated												141,879,503	170,363,949	170,757,305	15,836,210	0	13,904	0	0	333,333	0	XXX
5099999. Totals												246,183,151	288,288,837	282,276,523	19,763,682	(16,721)	59,719	0	0	5,120,888	37,270,116	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	1		4,897,749		3.170
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						0	4,897,749	0	XXX
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016			2,900,000		2.540
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						0	2,900,000	0	XXX
	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	09/27/2019		50,000,000			0.000
2099999. Joint	Venture Interests - Common Stock - Affiliated						50,000,000	0	0	XXX
000000-00-0	TXPL NNN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	JDM PARTNERS	07/01/2019		10,000,000	0		14.820
	14.82 PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
2299999. Joint	Venture Interests - Real Estate - Affiliated						10,000,000	0	0	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2		3,447,362		1.250
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	2		2,868,153		0.000
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	3		583,992		0.570
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	3		3,462,500		6.600
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		147,817		1.950
2599999. Joint	Venture Interests - Other - Unaffiliated						0	10,509,824	0	XXX
4899999. Total - Unaffiliated							0	18,307,573	0	XXX
4999999. Total - Affiliated							60,000,000	0	0	XXX
5099999 - Totals							60,000,000	18,307,573	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
652506-10-8	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC	MONTEREY PARK BOSTON	CA MA	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC	03/15/2011 10/24/2016	04/09/2019 01/16/2019	286,088 7,201,006					.0 .0		286,088 7,201,006	286,088 7,201,006			.0 .0	.0 1,010,793
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							7,487,094	0	0	0	0	0	0	7,487,094	7,487,094	0	0	0	1,010,793
	ALINDA FUND I LP INFRASTRUCTURE FUND Maranon Sr Credit Strategies Goldman Sachs LP LP	WILMINGTON CHICAGO New York	DE IL NY	ALINDA FUND I LP INFRASTRUCTURE FUND Maranon Sr Credit Strategies Goldman Sachs LP LP	09/08/2006 09/21/2017 07/18/2016	12/17/2019 03/27/2019 01/25/2019	.60,067 475,360 2,738,484					.0 .0 .0		.60,067 475,360 2,738,484	.60,067 475,360 2,738,484			.0 .0 .0	.0 .0 832,820
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,273,911	0	0	0	0	0	0	3,273,911	3,273,911	0	0	0	832,820
000000-00-0	TXFL NNN OFFICE INV. HOLDINGS, LLC 14.82 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	07/05/2019	.0					.0 .0 .0		12,500	12,500			.0 .0 .0	.0 .0 .0
000000-00-0	Patterson @ First Inv. Holdings, LLC 100.00 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	11/20/2019						.0 .0 .0		163,590	163,590			.0 .0 .0	.0 .0 .0
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	176,090	176,090	0	0	0	0
	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D	CAYMAN ISLANDS WILMINGTON WILMINGTON	CYM DE DE	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D	03/27/2013 09/30/2016 10/24/2018	02/19/2019 01/14/2019 02/14/2019	1,983,457 2,791,239 204,817					.0 .0 .0		1,983,457 2,791,239 204,817	1,983,457 2,791,239 204,817			.0 .0 .0	.525,076 393,428 93,061
	Benefit Street Partners Debt Fund IV LP NEWSTONE CAPITAL PARTNERS LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP TCW Direct Lending LLC	WILMINGTON MONTEREY PARK NEW YORK LOS ANGELES	DE CA NY CA	Benefit Street Partners Debt Fund IV LP NEWSTONE CAPITAL PARTNERS LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP TCW Direct Lending LLC	01/24/2017 07/28/2006 01/05/2012 03/31/2015	03/20/2019 04/09/2019 01/24/2019 01/14/2019	906,515 43,747 747,113 1,281,370					.0 .0 .0 .0		906,515 43,747 747,113 1,281,370	906,515 43,747 747,113 1,281,370			.0 .0 .0 .0	.619,629 43,747 323,528 441,824
2599999. Joint Venture Interests - Other - Unaffiliated							7,958,259	0	0	0	0	0	0	7,958,259	7,958,259	0	0	0	2,440,294
	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	0.00		AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	02/12/2018	10/28/2019						.0					(23,125)	(23,125)	1,880
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	1,880
4899999. Total - Unaffiliated							18,719,264	0	0	0	0	0	0	18,719,264	18,719,264	0	(23,125)	(23,125)	4,285,787
4999999. Total - Affiliated							0	0	0	0	0	0	0	176,090	176,090	0	0	0	0
5099999 - Totals							18,719,264	0	0	0	0	0	0	18,895,354	18,895,354	0	(23,125)	(23,125)	4,285,787

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES			4	1	4,549,635	100.0000	4,549,635	4,549,635	4,549,635	.0	.0	.0	.0	1.541	1.903	FMAN	8,965	106,237	06/04/2018	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES			4	1	2,045,455	100.0000	2,045,455	2,045,455	2,045,455	.0	.0	.0	.0	1.543	1.825	FMAN	4,524	47,948	06/12/2018	05/15/2024
690353-4W-4	OPIC AGENCY DEBENTURES			4	1	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	1.894	2.779	MJSD	1,245	47,033	12/11/2018	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES			4	1	2,700,000	100.0000	2,700,000	2,700,000	2,700,000	.0	.0	.0	.0	1.903	2.525	FMAN	6,615	30,914	05/30/2019	05/15/2024
690353-D9-5	OPIC			4	1	3,430,442	100.0000	3,430,442	3,430,442	3,430,442	.0	.0	.0	.0	1.543	0.217	JAJO	14,038	80,935	02/29/2016	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate			4	1	1,549,680	100.0000	1,549,680	1,549,680	1,549,680	.0	.0	.0	.0	1.543	0.043	MJSD	1,110	35,845	11/27/2015	09/15/2022
690353-K4-8	OPIC OPIC			4	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	1.541	0.116	JAJO	8,282	58,949	11/18/2015	10/15/2039
690353-L7-0	OPIC VRDN			4	1	2,864,999	100.0000	2,864,999	2,864,999	2,864,999	.0	.0	.0	.0	1.643	0.193	JAJO	10,672	67,594	02/03/2016	10/10/2025
690353-U8-8	OPIC			4	1	3,608,280	100.0000	3,608,280	3,608,280	3,608,280	.0	.0	.0	.0	1.987	1.349	FMAN	9,232	76,387	05/10/2019	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES			4	1	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	1.609	1.089	FMAN	6,215	70,052	09/18/2017	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES			4	1	3,788,694	100.0000	3,788,694	3,788,694	3,788,694	.0	.0	.0	.0	1.541	1.825	FMAN	7,486	88,811	05/10/2018	02/15/2028
690353-X0-5	OPIC VRDN			4	1	5,430,556	100.0000	5,430,556	5,430,556	5,430,556	.0	.0	.0	.0	1.543	0.168	JAJO	20,745	128,033	01/06/2016	07/15/2025
690353-ZZ-3	OPIC			4	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	1.543	1.659	MJSD	1,791	22,974	12/17/2019	09/15/2020
912810-FT-0	U S TREASURY				1	48,985	132.6090	66,305	50,000	49,283	.0	29	.0	.0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912828-3W-8	U S TREASURY	.SD			1	4,519,002	106.5630	4,795,313	4,500,000	4,517,436	.0	(1,566)	.0	.0	2.750	2.697	FA	46,743	61,875	02/28/2019	02/15/2028
912828-L6-5	U S TREASURY	.SD			1	435,794	99.7930	434,099	435,000	435,088	.0	(119)	.0	.0	1.375	1.348	MS	1,520	5,713	03/13/2018	09/30/2020
912828-L9-9	U S TREASURY	.SD			1	715,624	99.7620	726,265	728,000	725,836	.0	2,535	.0	.0	1.375	1.731	AO	1,723	9,535	11/16/2015	10/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						45,687,146	XXX	45,989,723	45,680,741	45,695,384	0	879	0	0	XXX	XXX	XXX	151,756	941,085	XXX	XXX
36176F-2C-1	G2 G2 765171	.CF		4	1	22,981	103.5390	21,942	21,193	21,629	.0	.371	.0	.0	5.042	3.012	MON	89	997	11/01/2019	12/20/2061
36176F-2C-1	G2 G2 765171			4	1	10,437	103.5390	9,966	9,626	9,824	.0	.169	.0	.0	5.042	3.012	MON	40	453	11/01/2019	12/20/2061
36176F-Z5-0	G2 G2 765164	.CF		4	1	112,410	102.6190	107,226	104,490	105,567	.0	.813	.0	.0	3.876	3.042	MON	338	4,179	12/01/2019	10/20/2061
36176F-Z9-2	G2 G2 765168	.CF		4	1	3,151	101.7420	2,997	2,946	2,962	.0	22	.0	.0	4.940	3.151	MON	12	(220)	09/01/2019	11/20/2061
36176F-Z9-2	G2 G2 765168			4	1	547	101.7420	520	511	514	.0	.4	.0	.0	4.940	3.151	MON	2	(38)	09/01/2019	11/20/2061
36194S-PD-4	GN GN AU4920	.CF		4	1	9,283,732	101.4010	9,247,368	9,119,635	9,276,531	.0	(619)	.0	.0	3.020	2.607	MON	22,951	275,415	06/26/2018	09/15/2041
36194S-PD-4	GN GN AU4920			4	1	31,565	101.4010	31,441	31,007	31,540	.0	(2)	.0	.0	3.020	2.607	MON	78	936	06/26/2018	09/15/2041
36230U-YL-7	G2 G2 759715	.CF		4	1	13,027	106.3840	13,066	12,282	12,685	.0	.357	.0	.0	4.700	3.038	MON	48	2,549	12/01/2019	10/20/2061
36297E-ZY-4	G2 G2 710059	.CF		4	1	458,889	102.4470	460,379	449,385	446,651	.0	(2,691)	.0	.0	4.500	4.526	MON	1,685	20,037	11/01/2019	11/20/2060
38377T-VE-8	GNR 2011-21 PV	.CF		4	1	535,049	104.0990	534,037	513,006	517,394	.0	(3,293)	.0	.0	4.500	3.833	MON	1,924	23,085	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						10,471,788	XXX	10,428,942	10,264,081	10,425,297	0	(4,869)	0	0	XXX	XXX	XXX	27,167	327,393	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1	340,811	103.2160	364,515	353,157	347,476	.0	3,105	.0	.0	5.604	6.233	MON	1,649	19,763	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1	73,377	103.2490	78,893	76,411	76,438	.0	(5)	.0	.0	6.297	6.288	MON	401	4,811	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B	.CF		4	1	301,974	101.7440	275,504	281,115	281,115	.0	(6,839)	.0	.0	3.934	1.481	MON	888	11,428	02/06/2013	05/16/2051
38378K-D0-9	GNR 2013-46 10			4	1	761,306	3.0480	290,522	270,781	229,934	.0	(51,891)	.0	.0	1.113	28.260	MON	8,836	506,667	08/07/2017	08/16/2042
38379U-QK-0	GNR 2016-2 10			4	1	3,701,977	5.8640	3,107,915	0	2,754,545	.0	(542,502)	.0	.0	0.894	4.645	MON	39,479	639,250	02/23/2018	04/16/2057
38379U-Q2-5	GNR 2016-140 10			4	1	5,083,273	6.3640	4,064,814	0	4,550,299	.0	(241,334)	.0	.0	0.925	4.923	MON	49,260	675,291	12/12/2017	05/16/2058
38379U-TJ-5	GNR 2016-72 10			4	1	4,146,460	5.8550	3,191,934	0	2,135,779	.0	(422,767)	.0	.0	0.885	18.375	MON	40,205	482,821	07/20/2016	12/16/2055
38379U-VS-2	GNR 2016-85 10			4	1	1,742,253	7.5650	1,552,072	0	1,460,010	.0	(142,902)	.0	.0	1.100	5.650	MON	18,802	298,188	11/13/2017	03/16/2057
38379U-XP-6	GNR 2016-98 10			4	1	5,951,055	6.4750	4,539,147	0	3,422,180	.0	(618,681)	.0	.0	0.949	12.662	MON	55,459	705,060	07/21/2016	05/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						22,102,486	XXX	17,465,316	700,349	15,257,776	0	(2,023,816)	0	0	XXX	XXX	XXX	214,979	3,343,279	XXX	XXX
0599999. Total - U.S. Government Bonds						78,261,420	XXX	73,883,981	56,645,171	71,378,457	0	(2,027,806)	0	0	XXX	XXX	XXX	393,902	4,611,757	XXX	XXX
748148-QR-7	PROV OF QUEBEC	A			1FE	1,400,630	144.5760	1,445,764	1,000,000	1,277,638	.0	(22,983)	.0	.0	7.500	4.017	MS	22,083	75,000	02/07/2014	09/15/2029
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	1,2		1FE	1,999,720	105.1850	2,103,692	2,000,000	1,999,995	.0	.1	.0	.0	3.717	3.217	JJ	32,214	74,340	10/11/2016	01/25/2027
195325-DL-6	COLUMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2FE	1,007,250	105.7100	1,057,104	1,000,000	1,005,799	.0	(698)	.0	.0	3.875	3.781	AO	7,104	38,750	11/08/2017	04/25/2027
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN	D			2FE	4,958,300	110.0880	5,504,405	5,000,000	4,959,961	.0	714	.0	.0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
831594-AB-2	REPUBLIC OF SLOVENIA	D			1FE	5,577,500	109.6570	5,482,859	5,000,000	5,299,262	.0	(99,790)	.0	.0	5.250	3.260	AO	49,653	275,000	02/13/2017	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1FE	5,650,000	112.7230	5,636,159	5,000,000	5,371,216	.0	(82,566)	.0	.0	5.500	3.312	FA	96,979	262,500	06/21/2016	02/18/2024
857524-AC-6	REPUBLIC OF POLAND	D			1FE	4,513,880	107.5960	4,841,812	4,500,000	4,516,331	.0	(3,653)	.0	.0	4.000	3.902	JJ	79,500	180,000	10/10/2018	01/22/2024
91086Q-BF-4	UNITED MEXICAN STATES SOVEREIGN	D	1		2FE	1,792,500	108.5250	2,170,494	2,000,000	1,805,244	.0	3,416	.0	.0	4.600	5.293	JJ	40,378	92,000	12/23/2015	01/23/2046
91087B-AB-6	UNITED MEXICAN STATES	D	1		2FE	1,496,025	105.4830	1,582,246	1,500,000	1,496,215	.0	72	.0	.0	4.350	4.368	JJ	30,088	65,250	08/08/2016	01/15/2047
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN	D	1		2FE	1,991,420	103.9530	2,079,055	2,000,000	1,992,867	.0	747	.0	.0	3.750	3.802	JJ	35,417	75,000	01/03/2018	01/11/2028
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						30,387,225	XXX	31,903,590	29,000,000	29,724,528	0	(204,740)	0	0	XXX	XXX	XXX	496,124	1,355,340	XXX	XXX
1099999. Total - All Other Government Bonds						30,387,225	XXX	31,903,590	29,000,000	29,724,528	0	(204,740)	0	0	XXX	XXX	XXX	496,124	1,355,340	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063C-XP-0	CALIFORNIA ST	.CF		2	.1FE	2,980,000	109.9260	3,275,795	2,980,000	2,980,000	0	0	0	0	3.875	3.875	JD	9,623	115,475	10/09/2015	12/01/2030
154686-FJ-8	CENTRAL OH SOL WST AUTH			2	.1FE	2,095,930	112.0460	2,392,182	2,135,000	2,105,452	0	1,578	0	0	5.000	5.148	JD	8,896	106,750	07/31/2013	12/01/2032
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			2	.1FE	2,000,000	101.4180	2,028,360	2,000,000	2,000,000	0	0	0	0	2.617	2.617	JJ	26,170	52,340	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	.1FE	1,000,000	101.4980	1,014,980	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION				.1FE	3,000,000	103.7730	3,113,190	3,000,000	3,000,000	0	0	0	0	3.143	3.143	JJ	47,145	94,290	02/11/2015	07/01/2026
732622-AJ-4	PONTIAC MI WSTWTR TRMT FA			2	.1FE	2,470,000	101.3350	2,502,975	2,470,000	2,470,000	0	0	0	0	2.900	2.900	JD	5,969	71,630	08/15/2012	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,545,930	XXX	14,327,482	13,585,000	13,555,452	0	1,578	0	0	XXX	XXX	XXX	111,638	468,155	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,545,930	XXX	14,327,482	13,585,000	13,555,452	0	1,578	0	0	XXX	XXX	XXX	111,638	468,155	XXX	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT			2	.1FE	6,334,992	113.3040	6,288,372	5,550,000	6,022,769	0	(71,601)	0	0	4.750	3.160	JD	21,969	263,625	04/24/2015	12/01/2026
567609-EH-1	MARIEMONT OHIO CITY SCH DIST			2	.1	1,412,270	103.7460	1,442,069	1,390,000	1,411,876	0	(394)	0	0	5.900	5.661	JD	6,834	41,005	08/07/2019	12/01/2030
567609-EJ-7	MARIEMONT OHIO CITY SCH DIST			2	.1FE	15,240	103.5070	15,526	15,000	15,236	0	(4)	0	0	5.900	5.661	JD	74	443	08/07/2019	12/01/2030
952347-96-0	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT			2	.1FE	3,000,000	102.5160	3,075,480	3,000,000	3,000,000	0	0	0	0	3.541	3.541	FA	44,263	106,230	08/24/2017	08/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,762,502	XXX	10,821,447	9,955,000	10,449,881	0	(71,999)	0	0	XXX	XXX	XXX	73,140	411,303	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						10,762,502	XXX	10,821,447	9,955,000	10,449,881	0	(71,999)	0	0	XXX	XXX	XXX	73,140	411,303	XXX	XXX
088365-EF-4	BEXAR CNTY TX HOSP DIST BABS			1	.1FE	2,000,000	100.1690	2,003,380	2,000,000	2,000,000	0	0	0	0	3.452	3.452	FA	26,082	69,040	08/27/2010	02/15/2020
915137-5R-0	UNIVERSITY OF TEXAS			1,4	.1FE	3,248,770	122.3180	4,281,130	3,500,000	3,295,600	0	6,306	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			2	.1FE	4,330,117	101.4150	4,665,090	4,600,000	4,419,717	0	8,829	0	0	4.500	5.052	JJ	92,575	207,000	04/28/2015	07/20/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,578,887	XXX	10,949,600	10,100,000	9,715,317	0	15,135	0	0	XXX	XXX	XXX	182,044	443,830	XXX	XXX
3128HX-W7-6	FREDDLEMAC STRIP 270 FHS 270 300	.CF		4	.1	2,020,397	101.8980	1,981,053	1,944,149	2,010,724	0	(83)	0	0	3.000	2.429	MON	4,860	58,324	07/24/2012	08/15/2042
3128PP-MF-7	FGLMC FG J10358			4	.1	136,879	103.4330	138,887	134,277	135,471	0	(119)	0	0	4.500	3.913	MON	504	6,043	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC FG J10361			4	.1	105,337	103.5520	106,687	103,027	104,100	0	(105)	0	0	4.500	3.825	MON	386	4,636	07/29/2009	07/01/2024
3128PR-V8-9	FG FG J12439			4	.1	61,797	104.2820	60,617	58,128	60,038	0	(350)	0	0	4.500	2.945	MON	218	2,616	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508			4	.1	93,579	104.3170	91,823	88,023	90,943	0	(526)	0	0	4.500	2.949	MON	330	3,961	10/31/2011	07/01/2025
3128PT-UT-0	FG FG J14194			4	.1	265,127	102.7360	281,531	274,033	270,020	0	1,615	0	0	3.000	3.485	MON	685	8,221	03/03/2011	01/01/2026
312903-5X-1	FHLMC - CMO FHR 174 Z			4	.1	1,956	100.9850	1,900	1,881	1,868	0	(3)	0	0	10.000	9.775	MON	8	188	03/05/1998	08/15/2021
31335A-UL-0	FG FG G60587	.CF		4	.1	9,284,743	106.0800	9,354,477	8,818,336	9,271,571	0	(3,231)	0	0	4.000	2.860	MON	29,394	352,733	11/07/2017	02/01/2046
313615-AQ-9	FNMA FN 50415			4	.1	105	101.1780	102	101	100	0	(1)	0	0	9.000	8.567	MON	1	9	05/31/1995	03/01/2021
31362T-TU-7	FNMA FN 70763			4	.1	19	100.0430	19	19	19	0	0	0	0	9.000	8.041	MON	0	1	05/31/1995	03/01/2021
3136A3-EE-7	FNR 2011-143 PZ	.CF		4	.1	6,332,859	112.6250	6,452,789	5,729,459	6,124,150	0	(68,173)	0	0	4.500	3.580	MON	21,485	251,650	12/01/2019	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	.CF		4	.1	3,208,125	105.5860	3,167,583	3,000,000	3,091,214	0	(17,063)	0	0	3.500	2.852	MON	8,750	105,000	05/31/2012	03/25/2041
3136A7-HR-6	FNR 2012-67 HW	.CF		4	.1	5,983,137	107.6600	5,502,572	5,111,062	5,420,090	0	(81,539)	0	0	4.500	2.711	MON	19,166	229,998	07/13/2012	07/25/2027
3136A9-P8-5	FNR 2012-120 AH	.CF		4	.1	1,040,216	100.1230	1,054,683	1,053,384	1,044,825	0	2,583	0	0	2.500	2.772	MON	2,195	26,335	10/22/2013	02/25/2032
3136AG-HI-5	FNR 2013-94 CZ	.CF		4	.1	6,609,449	105.4200	8,221,095	7,798,454	6,905,474	0	141,521	0	0	3.500	4.964	MON	22,745	267,841	12/01/2019	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ	.CF		4	.1	2,063,165	105.4270	2,600,463	2,466,602	2,159,784	0	49,950	0	0	3.500	5.094	MON	7,194	84,716	12/01/2019	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ	.CF		4	.1	9,230,282	111.4540	10,051,098	9,018,175	9,213,225	0	(10,810)	0	0	4.000	3.868	MON	30,061	353,031	12/01/2019	01/25/2057
31371M-JC-2	FNMA FN 255959			4	.1	26,333	112.9080	29,228	25,886	26,253	0	(19)	0	0	6.000	5.509	MON	129	1,553	09/13/2005	10/01/2035
3137A1-N9-0	FHMS FHMS K008 A2	.CF		4	.1	8,962,967	100.0060	8,843,923	8,843,365	8,829,882	0	(19,165)	0	0	3.531	3.332	MON	26,022	312,452	01/12/2012	06/25/2020
3137A3-KF-5	FHR FHR 3753 DB			4	.1	29,863	100.0500	31,347	31,332	31,260	0	151	0	0	3.500	4.270	MON	91	1,097	02/01/2011	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2	.CF		4	.1	1,988,940	100.6590	1,982,353	1,969,366	1,965,834	0	(3,005)	0	0	4.333	4.207	MON	7,111	85,333	01/20/2011	10/25/2020
3137A7-NU-0	FHLMC FHMS K011 A2	.CF		4	.1	1,433,392	100.9670	1,440,169	1,426,370	1,423,636	0	(1,271)	0	0	4.084	4.019	MON	4,854	58,538	03/18/2011	11/25/2020
3137A7-NU-0	FHLMC FHMS K011 A2			4	.1	3,569	100.9670	3,586	3,551	3,545	0	(3)	0	0	4.084	4.019	MON	12	146	03/18/2011	11/25/2020
3137A8-PP-7	FHMS FHMS K012 A2	.CF		4	.1	1,987,508	101.2220	2,024,446	2,000,000	1,993,617	0	826	0	0	4.185	4.267	MON	6,975</			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation and Administrative Symbol	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
3138XT-UL-7	FNMA AW4186 FN AW4186	CF		4	1	8,443,746		104,7550	8,844,218	8,442,488	0	229	0	0	3.500	3.475	MON	24,625	295,496	04/03/2014	05/01/2044
31392J-TL-3	FNMR 2003-20 MZ			4	1	596,806		111,3290	693,670	623,080	0	785	0	0	5.750	6.368	MON	2,986	35,827	02/05/2003	03/25/2033
31393B-FN-0	FNMR 2003-33 AH	CF		4	1	730,914		104,2920	711,790	682,499	0	702,937	0	0	4.000	3.082	MON	2,275	27,300	04/26/2012	05/25/2033
31393E-LQ-0	FNWI 2003-W12 2A6	CF		4	1	831,400		107,0740	921,453	860,579	0	531	0	0	5.000	5.474	MON	3,586	43,029	12/05/2003	06/25/2043
31393E-LQ-0	FNWI 2003-W12 2A6			4	1	9,954		107,0740	11,032	10,303	0	6	0	0	5.000	5.474	MON	43	515	12/05/2003	06/25/2043
31393U-A6-0	FNWI 2003-W19 1A7	CF		4	1	2,014,534		110,8830	2,076,580	1,872,761	0	(3,057)	0	0	5.620	4.658	MON	8,771	105,249	12/10/2009	11/25/2033
31393U-AK-9	FNWI 2003-W17 1A7	CF		4	1	2,011,126		111,2760	2,059,030	1,850,375	0	(3,162)	0	0	5.750	4.754	MON	8,866	106,396	12/04/2009	08/25/2033
31394R-VII-6	FHLMC FHR 2758 ZG			4	1	6,050,209		110,6620	6,897,743	6,233,148	0	10,679	0	0	5.500	5.933	MON	28,569	342,823	03/19/2004	03/15/2034
31397N-LM-5	FNMR 2009-11 NB	CF		4	1	699,424		105,1330	664,329	631,891	0	(4,541)	0	0	5.000	3.000	MON	2,633	31,594	07/20/2011	03/25/2029
31398F-DP-3	FNMR 2009-85 BC	CF		4	1	3,543,993		102,9540	3,606,982	3,500,484	0	(4,713)	0	0	4.500	4.377	MON	13,138	157,657	10/14/2009	10/25/2024
31398F-XA-4	FNMR 2009-95 BY			4	1	72,609		102,7740	78,012	74,888	0	149	0	0	4.000	4.723	MON	253	3,036	01/28/2010	11/25/2024
31398J-MR-1	FHR FHR 3573 JB	CF		4	1	2,805,078		103,8610	2,851,017	2,745,031	0	(2,350)	0	0	4.500	4.273	MON	10,294	123,526	09/28/2009	09/15/2024
31398J-RE-5	FHR FHR 3579 MB	CF		4	1	272,331		103,8360	281,547	271,145	0	(86)	0	0	4.500	4.455	MON	1,017	12,201	01/22/2010	09/15/2024
31398K-JP-6	FHR FHR 3584 MY	CF		4	1	1,214,899		103,0120	1,316,493	1,278,000	0	5,842	0	0	4.000	4.564	MON	4,260	51,120	11/10/2009	10/15/2024
31398L-IV-5	FHR FHR 3627 QH	CF		4	1	528,955		103,2770	519,194	502,719	0	(1,208)	0	0	4.000	3.235	MON	1,676	20,109	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1	193,639		102,7390	202,909	199,847	0	399	0	0	4.000	4.668	MON	675	8,095	01/28/2010	02/25/2025
31398N-GA-6	FNMR 2010-97 PX	CF		4	1	90,029		100,2970	86,524	86,269	0	(325)	0	0	4.500	3.835	MON	324	3,882	07/28/2010	11/25/2039
31398N-HK-3	FNMR 2010-100 DB	CF		4	1	495,123		103,0150	469,282	455,548	0	(1,704)	0	0	4.500	3.403	MON	1,708	20,500	08/19/2010	09/25/2025
31398V-4P-8	FHR FHR 3643 DB	CF		4	1	449,779		103,9590	475,613	457,499	0	319	0	0	4.500	4.740	MON	1,716	20,587	04/09/2010	03/15/2025
31398W-HG-6	FHR FHR 3637 AY	CF		4	1	188,521		102,9640	204,595	198,705	0	485	0	0	4.000	4.838	MON	662	7,948	03/26/2010	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC			4	1	374,004		103,0070	382,856	371,681	0	(141)	0	0	4.500	4.435	MON	1,394	16,726	04/21/2010	04/15/2025
31402H-3X-7	FNMA FN 729914			4	1	56,361		112,0380	63,803	56,948	0	91	0	0	5.500	5.625	MON	261	3,132	07/29/2003	08/01/2033
3140HK-2H-0	FN FN BK6175			4	1	1,223,325		104,3790	1,254,934	1,202,285	0	(9,427)	0	0	4.000	3.072	MON	4,008	40,076	01/25/2019	10/01/2048
3140JG-AM-7	FN FN BN0011			4	1	2,147,181		104,2600	2,199,140	2,109,280	0	(749)	0	0	4.000	3.402	MON	7,031	70,309	01/25/2019	08/01/2048
3140JG-WT-8	FN FN BN0657	CF		4	1	7,395,562		104,3790	7,702,565	7,379,420	0	(322)	0	0	4.000	3.915	MON	24,598	295,177	11/16/2018	09/01/2048
31412S-D3-6	FN FN 933122	CF		4	1	798,875		111,8950	882,844	788,990	0	(2,448)	0	0	5.500	5.404	MON	3,616	43,394	01/09/2009	01/01/2038
31414M-WI-3	FNMA FN 970737	CF		4	1	148,607		103,8410	147,846	145,006	0	(446)	0	0	5.000	3.623	MON	593	7,119	08/31/2009	11/01/2023
31416X-LG-3	FNCON FN AB2126	CF		4	1	1,493,207		102,6820	1,563,794	1,522,952	0	1,007	0	0	3.000	3.462	MON	3,807	45,689	01/07/2011	01/01/2026
31417C-UJ-2	FN FN AB5984	CF		4	1	1,157,027		103,0850	1,194,961	1,159,201	0	(4)	0	0	3.000	3.017	MON	2,898	34,776	07/19/2013	08/01/2032
31417H-CS-1	FN FN AB9991	CF		4	1	1,080,796		103,0810	1,115,140	1,081,810	0	21	0	0	3.000	2.994	MON	2,705	32,454	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596	CF		4	1	413,735		104,3650	428,183	410,274	0	(137)	0	0	4.000	3.709	MON	1,368	16,411	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153	CF		4	1	241,332		103,6470	243,142	234,588	0	(1,042)	0	0	4.500	3.858	MON	880	10,556	08/31/2009	08/01/2024
31417Y-V4-6	FNMA FN MA0634	CF		4	1	1,490,837		106,8960	1,531,888	1,433,066	0	(2,758)	0	0	4.500	3.686	MON	5,374	64,488	01/07/2011	01/01/2031
31418A-WD-6	FN FN MA1543	CF		4	1	385,198		104,8630	392,882	374,661	0	(42)	0	0	3.500	2.861	MON	1,093	13,113	11/21/2013	08/01/2033
31418M-JL-7	FNMA FN AD0266			4	1	56,559		101,4380	54,333	53,563	0	(393)	0	0	5.500	3.909	MON	246	2,946	08/21/2009	09/01/2022
31418X-Z0-4	FNMA FN AD9750	CF		4	1	476,056		103,9200	486,883	468,516	0	2,296	0	0	3.500	(0.331)	MON	1,367	16,398	12/02/2010	12/01/2025
31419K-U4-5	FNMA FN AE8702	CF		4	1	500,471		103,9200	511,303	492,015	0	(522)	0	0	3.500	3.054	MON	1,435	17,220	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						144,436,189	XXX	150,792,124	143,011,139	143,168,787	0	24,599	0	0	XXX	XXX	XXX	467,338	5,555,944	XXX	XXX
3137AP-PA-2	FHLMC FHMS K018 X1			4	1	2,533,797		2,0810	512,952	465,672	0	(309,393)	0	0	1.300	4.055	MON	26,698	341,713	05/08/2012	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1			4	1FE	2,602,638		2,5850	691,048	668,345	0	(295,326)	0	0	1.214	3.043	MON	27,040	340,930	11/28/2012	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1			4	1	6,885,077		2,7090	4,316,678	4,074,259	0	(725,933)	0	0	0.545	4.453	MON	72,411	960,230	12/11/2015	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1			4	1FE	4,955,990		1,8550	3,705,295	3,499,752	0	(551,225)	0	0	0.290	4.276	MON	48,353	691,862	03/08/2017	01/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,977,502	XXX	9,225,973	0	8,708,028	0	(1,881,877)	0	0	XXX	XXX	XXX	174,502	2,334,735	XXX	XXX
02765U-CX-0	AMERICAN MUN PIWR-OHIO INC			1,2	1FE	5,000,000		100,4420	5,022,100	5,000,000	0	0	0	0	5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BT-4	BRAZOS			2	1FE	4,203,125		98,6990	4,934,973	4,485,736	0	43,770	0	0	3.299	4.676	FEB	3,192	177,037	02/23/2012	06/25/2029
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG	CF		2	1FE	3,555,000		104,7840	3,725,071	3,555,000	0	0	0	0	3.650	3.650	FA	54,066	129,758	04/08/2015	08/01/2025
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE	CF		2	1FE	7,080,000		104,6140	7,406,671	7,080,000	0	0	0	0	3.848	3.848	FA	113,516	272,438	06/22/2016	08/01/2031
167725-AF-6	CHICAGO IL TRANSIT AUTH SALES			1	1FE	1,208,870		134,9580	1,349,580	1,000,000	0	(4,539)	0	0	6.899	5.445	JD	5,749	68,990	06/27/2012	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT			4	1FE	1,685,000		107,5360	1,811,982	1,685,000	0	0	0	0	5.700	5.700	MM	16,008	96,045	11/01/2007	11/01/2023
186371-BQ-2	CLEVELAND OHIO ECO & DEV			1	1FE	2,425,000		102,2540	2,479,660	2,425,000	0	0	0	0	3.020	3.020	JD	6,103	73,235	12/01/2015	12/01/2022
186371-BQ-2	CLEVELAND OHIO ECO & DEV			1	1FE	2,495,000		103,0920	2,572,145	2,495,000	0	0	0	0	3.170	3.170	JD	6,591	79,092	04/01/2015	12/01/2023
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT			1	1FE	2,420,000		114,2390	2,764,584	2,420,000	0	0	0	0	4.470	4.470	MM	13,822	59,616	01/21/2016	11/15/2031
23981M-AJ-5	DAYTON-MONT CO PORT AUTH			1	1FE	2,810,000		100,1260	2,813,541	2,810,000	0	0	0	0	5.000	5.000	MM	17,953	210,834	03/30/2017	11/15/203

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34074M-JC-6	FLORIDA ST HSG FIN CORP REV				1FE	319,999		101.5630	319,999	319,999	0	0	0	0	2.800	2.800	MON	747	(12,681)	05/16/2013	07/01/2041
34074M-JC-6	FLORIDA ST HSG FIN CORP REV	.CF			1FE	439,105		101.5630	439,105	439,105	0	0	0	0	2.800	2.800	MON	1,025	11,591	05/16/2013	07/01/2041
45204E-C9-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF	1		1FE	3,520,000		104.5430	3,520,000	3,520,000	0	0	0	0	3.648	3.648	FA	48,510	128,410	01/11/2018	08/15/2031
45204E-D2-1	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF	1		1FE	4,090,000		104.6860	4,090,000	4,090,000	0	0	0	0	3.698	3.698	FA	57,138	151,248	01/11/2018	08/15/2032
45204E-D3-9	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF	1		1FE	2,690,000		104.4200	2,690,000	2,690,000	0	0	0	0	3.748	3.748	FA	38,088	100,821	01/11/2018	08/15/2033
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN				1FE	1,525,000		100.0000	1,525,000	1,525,000	0	0	0	0	1.670	1.675	MON	2,097	35,560	05/09/2013	01/01/2036
47770V-AY-6	JOBSOHO BEVERAGE SYS		1		1FE	1,880,660		108.6820	2,173,640	2,000,000	0	7,002	0	0	3.985	4.527	JJ	39,850	79,700	07/30/2013	01/01/2029
485429-V6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL				1FE	3,380,000		104.1790	3,521,250	3,380,000	0	0	0	0	3.491	3.491	AO	24,910	117,996	08/13/2015	04/15/2023
582643-AA-8	MET WASHINGTON DC ARPTS		1,4		2FE	2,669,960		159.3280	3,186,560	2,000,000	0	(10,347)	0	0	7.462	5.289	AO	37,310	149,240	05/15/2014	10/01/2046
59447T-JJL-4	MICHIGAN ST FIN AUTH REVENUE GENERAL				1FE	5,000,000		100.3590	5,017,950	5,000,000	0	0	0	0	2.394	2.394	MN	19,950	119,700	07/29/2016	11/01/2023
59447T-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL		1		1FE	5,000,000		99.4200	4,971,000	5,000,000	0	0	0	0	2.710	2.710	MN	22,583	135,500	07/29/2016	11/01/2026
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL		1		1FE	5,000,000		104.5260	5,226,300	5,000,000	0	0	0	0	3.585	3.585	MN	29,875	179,250	07/29/2016	11/01/2035
60416Q-GK-4	MN HSG FIN AGY	.CF	2		1FE	2,726,999		98.5670	2,687,921	2,726,999	0	0	0	0	2.730	2.730	MON	6,204	73,841	07/15/2016	08/01/2046
60416Q-GK-4	MN HSG FIN AGY		2		1FE	179,091		98.5670	176,525	179,091	0	0	0	0	2.730	2.730	MON	407	4,849	07/15/2016	08/01/2046
60637B-CR-9	MISSOURI ST HSG DEV	.CF	2		1FE	1,209,539		100.6670	1,217,607	1,209,539	0	0	0	0	2.550	2.550	MON	2,570	30,843	03/15/2013	10/01/2034
626207-YM-0	MEAG TXB PLT		1,4		1FE	14,873,000		138.9780	20,670,198	14,873,000	0	0	0	0	6.655	6.655	AO	247,450	989,798	03/05/2010	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1FE	3,300,000		100.0000	3,300,000	3,300,000	0	0	0	0	2.150	2.157	MON	5,666	86,205	01/25/2019	07/31/2028
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION				1FE	740,000		100.0000	740,000	740,000	0	0	0	0	2.150	2.149	MS	5,363	4,732	06/12/2019	09/01/2027
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1FE	3,700,000		100.0000	3,700,000	3,700,000	0	0	0	0	2.150	2.153	MON	6,559	8,789	10/22/2019	11/26/2020
64971W-HIT-3	NEW YORK NY TRAN FIN AUTH		1,2		1FE	5,244,000		105.7330	5,286,650	5,000,000	0	(24,502)	0	0	3.450	2.859	MN	28,750	172,500	04/29/2016	11/01/2026
64971X-EQ-7	NEW YORK NY TRAN FIN AUTH GENERAL		1,2		1FE	4,841,100		107.7560	5,387,800	5,000,000	0	9,727	0	0	3.880	4.203	FA	80,833	189,150	10/10/2018	08/01/2031
65819W-AF-0	NORTH CAROLINA PIWR POWER		1		1FE	10,000,000		101.9150	10,191,500	10,000,000	0	0	0	0	3.308	3.308	JJ	165,400	330,800	07/16/2015	07/01/2021
663903-DM-1	NORTHEAST OH	.CF	2		1FE	2,140,820		103.6840	2,073,680	2,000,000	0	(3,757)	0	0	6.038	5.525	MN	15,430	120,760	08/03/2011	11/15/2040
677377-2M-4	OHIO HSG FIN	.CF	2		1FE	820,000		99.8190	818,516	820,000	0	0	0	0	2.720	2.735	MON	1,859	22,304	03/13/2013	11/01/2041
677377-2P-7	OHIO HSG FIN	.CF	2		1FE	4,500,000		99.8010	4,491,045	4,500,000	0	0	0	0	2.650	2.650	MON	9,938	(18,430)	07/15/2016	11/01/2041
677555-Q4-9	OH ECON DEV REV		4		1FE	700,000		106.5720	746,004	700,000	0	0	0	0	4.215	4.237	WJSD	194,241	29,505	08/10/2012	06/01/2027
677555-XJ-8	OH ECON DEV REV	.CF	1,4		1FE	1,020,000		101.3790	1,034,066	1,020,000	0	0	0	0	5.890	5.934	WJSD	5,007	60,078	10/23/2006	12/01/2021
67756Q-NP-8	OHIO ST HSG FIN AGY	.CF	2		1FE	4,237,720		100.0230	4,238,695	4,237,720	0	0	0	0	2.700	2.700	MON	9,535	74,303	04/21/2015	03/01/2036
67756Q-NP-8	OHIO ST HSG FIN AGY		2		1FE	2,237,290		100.0230	2,237,805	2,237,290	0	0	0	0	2.700	2.700	MON	5,034	39,228	04/21/2015	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY	.CF	2		1FE	4,299,551		100.8640	4,336,699	4,299,551	0	0	0	0	2.900	2.900	MON	10,391	49,528	02/17/2016	09/01/2037
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	.CF	2		1FE	2,000,000		110.6730	2,213,460	2,000,000	0	0	0	0	5.310	5.310	FA	44,250	106,200	01/23/2014	08/01/2046
735389-ZE-1	PORT OF SEATTLE WA		2		1FE	2,000,000		103.4490	2,068,980	2,000,000	0	0	0	0	3.755	3.755	MN	12,517	75,100	07/26/2017	05/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	2,385,000		100.0000	2,385,000	2,385,000	0	0	0	0	1.620	1.620	MON	3,250	53,906	09/09/2010	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST				1FE	600,000		100.0000	600,000	600,000	0	0	0	0	2.150	2.160	MON	1,030	15,798	12/14/2018	07/01/2022
792905-DV-0	ST PAUL MN HEALTH PARTNERS		1		1FE	1,500,000		106.8450	1,602,675	1,500,000	0	0	0	0	4.089	4.089	JJ	30,668	61,335	05/29/2015	07/01/2026
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT				1FE	5,495,000		105.4650	5,795,302	5,495,000	0	0	0	0	4.800	4.800	MN	33,703	263,760	01/19/2018	11/15/2037
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG	.CF	2		1FE	1,835,000		103.8280	1,905,244	1,835,000	0	0	0	0	3.875	3.875	JJ	35,553	71,106	09/24/2015	07/01/2035
880558-AL-5	TENNESSEE ST SCH BOND AUTH		1		1FE	1,545,000		102.4190	1,582,374	1,545,000	0	0	0	0	2.779	2.779	MN	7,156	42,936	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH		1		1FE	1,920,000		103.5660	1,988,467	1,920,000	0	0	0	0	2.979	2.979	MN	9,533	57,197	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH		1		1FE	1,750,000		104.5390	1,829,433	1,750,000	0	0	0	0	3.129	3.129	MN	9,126	54,758	07/13/2012	05/01/2025
88213A-HL-2	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		1FE	3,000,000		103.4900	3,104,700	3,000,000	0	0	0	0	2.884	2.884	MN	11,055	86,520	01/11/2017	05/15/2024
88213A-HM-0	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		1FE	5,000,000		104.3500	5,217,500	5,000,000	0	0	0	0	3.031	3.031	MN	19,3			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3199999. Total - U.S. Special Revenues Bonds						370,011,263	XXX	382,421,103	351,940,569	360,751,926	0	(1,825,044)	0	0	XXX	XXX	XXX	2,633,696	15,446,693	XXX	XXX
00003#-AB-9	A&E TELEVISION PP				1	1,558,920	104.0400	1,560,606	1,500,000	1,526,118	0	(9,376)	0	0	3.630	2.940	FA	19,511	54,450	05/05/2016	08/22/2022
00003#-AC-7	A&E TELEVISION PP				1	1,561,680	106.8840	1,603,267	1,500,000	1,536,592	0	(7,201)	0	0	3.780	3.210	FA	20,318	56,700	05/05/2016	08/22/2024
00101J-AF-3	ADT CORP/THE-W ISSUE	1			3FE	1,850,000	101.8560	2,037,111	2,000,000	1,946,921	0	19,277	0	0	3.500	4.620	JJ	32,278	70,000	06/04/2014	07/15/2022
001192-AH-6	SOUTHERN CO GAS CAPITAL	1,2			2FE	1,996,660	126.5640	2,531,277	2,000,000	1,997,110	0	67	0	0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00130H-BW-4	AES CORP	1,2			3FE	2,019,600	103.3950	2,109,252	2,040,000	2,027,865	0	1,921	0	0	5.500	5.632	AO	23,687	112,200	03/31/2015	04/15/2025
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	3,157,380	139.3390	4,180,177	3,000,000	3,100,544	0	(5,268)	0	0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
00164V-AD-5	AMC NETWORKS INC	1,2			3FE	8,000,000	102.1370	8,170,987	8,000,000	8,000,000	0	0	0	0	5.000	5.000	AO	100,000	400,000	03/23/2016	04/01/2024
00184A-AG-0	TIME WARNER INC	1			2FE	3,415,190	140.8260	4,224,766	3,000,000	3,277,512	0	(14,248)	0	0	7.700	6.592	MN	38,500	231,000	11/22/2005	05/01/2032
00206R-CQ-3	AT&T INC	1,2			2FE	10,345,077	112.8510	12,586,295	11,153,000	10,394,694	0	13,153	0	0	4.750	5.228	MN	67,693	529,768	12/17/2015	05/15/2046
002819-AC-4	ABBOTT LABORATORIES	1			1FE	1,992,000	140.8860	2,817,726	2,000,000	1,993,768	0	186	0	0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS	1,2			1FE	4,961,050	130.8330	6,541,672	5,000,000	4,963,029	0	647	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBYIE INC	1,2			2FE	9,919,200	111.6390	11,163,920	10,000,000	9,925,277	0	1,496	0	0	4.700	4.751	MN	61,361	470,000	12/17/2015	05/14/2045
00287Y-AV-1	ABBYIE INC	1,2	LS		2FE	9,945,500	109.8090	10,980,935	10,000,000	9,952,291	0	1,967	0	0	4.300	4.341	MN	56,139	430,000	05/09/2016	05/14/2036
00440E-AV-9	ACE INA HOLDINGS INC	1,2			1FE	2,990,790	106.3470	3,190,422	3,000,000	2,994,058	0	827	0	0	3.350	3.385	MN	16,192	100,500	10/27/2015	05/03/2026
00507V-AK-5	ACTIVISION BLIZZARD	1,2	LS		2FE	15,566,401	104.9780	16,864,710	16,065,000	15,627,752	0	52,265	0	0	3.400	3.896	MS	160,829	546,210	01/08/2019	09/15/2026
00688J-AA-5	ADIENT US LLC	1,2	LS		3FE	2,297,133	108.9790	2,448,749	2,247,000	2,291,512	0	(5,621)	0	0	7.000	6.472	MN	20,098	82,577	04/25/2019	05/15/2026
00912X-AQ-7	AIR LEASE CORP	1			2FE	7,855,838	102.9630	8,134,058	7,900,000	7,885,655	0	6,494	0	0	3.750	3.842	FA	123,438	296,250	01/08/2015	02/01/2022
010392-EZ-7	ALABAMA POWER CO	1			1FE	2,365,849	137.1780	2,661,252	1,940,000	2,352,608	0	(13,242)	0	0	6.125	4.422	MN	15,183	118,825	01/23/2019	05/15/2038
010392-FN-3	ALABAMA POWER CO	1,2			1FE	1,019,090	102.5400	1,025,402	1,000,000	1,018,233	0	(857)	0	0	2.800	2.411	AO	7,000	0	09/27/2019	04/01/2025
013092-AC-5	ALBERTSONS COS/SAFEWAY	1,2			4FE	3,802,000	99.9960	3,801,864	3,802,000	3,802,000	0	0	0	0	4.625	4.625	JJ	19,050	0	11/07/2019	01/15/2027
01400E-AA-1	ALCON FINANCE CORP	1,2			2FE	1,990,160	101.7330	2,034,665	2,000,000	1,990,509	0	349	0	0	2.750	2.828	MS	14,972	0	09/16/2019	09/23/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE	1,2			2FE	4,940,075	107.4880	5,519,520	5,135,000	4,971,340	0	19,380	0	0	3.950	4.483	JJ	93,528	202,833	05/15/2018	01/15/2027
01877K-AD-5	ALLIANCE PIPELINE	1,4			2FE	1,815,532	105.0270	2,030,077	1,932,918	1,848,758	0	(1,413)	0	0	4.591	5.611	JD	247	88,740	01/12/2007	12/31/2025
01959L-AA-0	ALL INA HEALTH SYSTEM	1,2			1FE	1,000,000	115.1690	1,151,689	1,000,000	1,000,000	0	0	0	0	4.805	4.805	MN	6,140	48,050	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION	1			1FE	4,544,510	128.3220	5,132,882	4,000,000	4,496,896	0	(23,465)	0	0	5.550	4.400	MN	32,067	222,000	05/11/2017	05/09/2035
020002-BF-7	ALLSTATE CORPORATION	1			1FE	7,000,000	100.0770	7,005,402	7,000,000	7,000,000	0	0	0	0	2.591	2.932	MJSD	1,511	220,072	03/26/2018	03/29/2023
02209S-AU-7	ALTRIA GROUP INC	1,2	LS		2FE	10,385,400	98.8650	11,290,342	11,420,000	10,528,901	0	114,051	0	0	2.625	3.961	MS	87,434	299,775	12/07/2018	09/16/2026
023135-AJ-5	AMAZON.COM INC	1,2			1FE	3,504,306	101.9670	3,781,941	3,709,000	3,622,155	0	27,952	0	0	2.500	3.351	MN	8,242	92,725	07/13/2015	11/29/2022
023135-AP-1	AMAZON.COM INC	1,2			1FE	4,289,320	125.8000	5,032,007	4,000,000	4,238,578	0	(11,782)	0	0	4.800	4.243	JD	13,867	192,000	04/30/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC	1,2			1FE	3,970,845	117.6560	4,706,235	4,000,000	3,971,885	0	541	0	0	4.050	4.093	FA	58,050	162,000	06/06/2018	08/22/2047
02343U-AC-9	AMCOR FINANCE USA INC	1,2	LS		2FE	4,999,094	102.9640	5,148,197	5,000,000	4,999,300	0	206	0	0	3.625	3.627	AO	31,719	67,969	06/13/2019	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC	1,2			2FE	4,991,287	108.7890	5,439,453	5,000,000	4,991,887	0	600	0	0	4.500	4.524	MN	28,750	95,000	06/13/2019	05/15/2028
025816-CA-5	AMERICAN EXPRESS CO	2			1FE	4,988,900	110.1970	5,509,874	5,000,000	4,990,513	0	1,402	0	0	4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
0258MO-EB-1	AMERICAN EXPRESS	2			1FE	2,014,720	100.4780	2,009,552	2,000,000	2,004,018	0	(3,107)	0	0	2.250	2.088	MN	7,000	45,000	06/13/2016	05/05/2021
0258MO-EH-8	AMERICAN EXPRESS	1			1FE	20,000,000	100.8190	20,163,772	20,000,000	20,000,000	0	0	0	0	2.606	1.797	MJSD	39,083	649,463	02/28/2017	03/03/2022
02665W-BP-5	AMERICAN HONDA FINANCE	1			1FE	4,968,650	102.9630	5,148,156	5,000,000	4,980,744	0	4,323	0	0	2.900	3.000	FA	54,375	145,000	02/13/2017	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE	1			1FE	4,998,650	105.3480	5,267,378	5,000,000	4,998,882	0	232	0	0	3.550	3.556	JJ	83,326	87,271	01/10/2019	01/12/2024
03040W-AD-7	AMERICAN WATER CAPITAL	1			1FE	5,347,188	141.6110	7,080,551	5,000,000	5,363,088	0	1,350	0	0	6.593	5.850	AO	69,593	263,720	12/17/2019	10/15/2037
03063#-AC-8	AMERICOLD RLTJ PP	1			2FE	10,000,000	107.0810	10,708,100	10,000,000	10,000,000	0	0	0	0	4.100	4.100	JJ	266,500	0	05/03/2	

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-BB-7	ARCHER-DANIELS-MIDLAND			1	1FE	2,014,580		102.8580	2,000,000	2,002,068	.0	(1,693)	.0	.0	4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021
04010L-AV-5	ARES CAPITAL CORP			1,2	2FE	2,988,630		105.0950	3,000,000	2,991,613	.0	1,421	.0	.0	4.250	4.311	MS	42,500	127,500	01/08/2018	03/01/2025
042735-BD-1	ARROW ELECTRONICS INC			1,2	2FE	8,960,140		102.3090	9,000,000	8,986,304	.0	5,745	.0	.0	3.500	3.571	AO	78,750	315,000	03/10/2015	04/01/2022
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1,2	4FE	4,902,258		79.9010	4,940,000	4,907,035	.0	4,004	.0	.0	7.000	7.125	MN	57,633	365,011	09/26/2018	11/01/2026
045054-AF-0	ASSTEAD CAPITAL INC			1,2	2FE	1,558,125		103.7590	1,500,000	1,557,828	.0	(297)	.0	.0	4.375	3.611	FA	24,792	.0	12/17/2019	08/15/2027
048303-CF-6	ATLANTIC CITY ELECTRIC			1,2	1FE	4,917,750		104.1210	5,000,000	4,935,174	.0	12,516	.0	.0	3.375	3.680	MS	56,250	168,750	08/07/2018	09/01/2024
05348E-AT-6	AVALONBAY COMMUNITIES			1,2	1FE	2,825,669		107.2120	2,698,000	2,760,710	.0	(15,535)	.0	.0	4.200	3.527	JD	5,036	113,316	07/17/2015	12/15/2023
05348E-BC-2	AVALONBAY COMMUNITIES			1,2	1FE	3,962,840		104.2740	4,000,000	3,969,439	.0	3,268	.0	.0	3.200	3.309	JJ	59,022	128,000	11/30/2017	01/15/2028
05379B-AQ-0	AVISTA CORP			1,2	1FE	4,994,950		114.8040	5,000,000	4,995,146	.0	.85	.0	.0	4.350	4.356	JD	18,125	217,500	05/15/2018	06/01/2048
053807-AS-2	AVNET INC			1,2	2FE	1,985,520		106.4860	2,000,000	1,990,196	.0	1,311	.0	.0	4.625	4.716	AO	19,528	92,500	03/21/2016	04/15/2026
053807-AT-0	AVNET INC	LS		1,2	2FE	14,966,850		102.0650	15,000,000	14,986,542	.0	6,648	.0	.0	3.750	3.799	JD	46,875	562,500	11/29/2016	12/01/2021
05508R-AE-6	B & G FOODS INC	LS		1,2	4FE	1,262,500		103.0740	1,250,000	1,258,015	.0	(2,218)	.0	.0	5.250	5.034	AO	16,406	65,625	11/08/2017	04/01/2025
05531F-BB-8	BB&T CORPORATION			2	1FE	4,995,900		103.3400	5,000,000	4,997,091	.0	555	.0	.0	2.850	2.863	AO	25,729	142,500	10/23/2017	10/26/2024
05723K-AG-5	BAKER HUGHES LLC/CO-OBL	LS		1,2	1FE	5,000,000		102.7090	5,000,000	5,000,000	.0	.0	.0	.0	3.138	3.138	MN	23,535	.0	11/04/2019	11/07/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1FE	1,997,400		137.9740	2,000,000	1,998,147	.0	.61	.0	.0	6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
06051G-FH-7	BANK OF AMERICA CORP				2FE	1,998,540		107.3870	2,000,000	1,999,245	.0	144	.0	.0	4.200	4.209	FA	29,167	84,000	08/21/2014	08/26/2024
06051G-GL-7	BANK OF AMERICA CORP			1,2	1FE	5,106,600		106.7810	5,000,000	5,085,025	.0	(10,064)	.0	.0	3.705	3.440	AO	34,477	185,250	10/20/2017	04/24/2028
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1FE	1,925,620		104.6260	2,000,000	1,939,841	.0	8,633	.0	.0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP			1,2	1FE	4,000,000		119.8750	4,000,000	4,000,000	.0	.0	.0	.0	4.330	4.330	MS	50,998	86,600	03/12/2019	03/15/2050
064058-AF-7	BANK OF NY MELLON CORP	LS		2	2FE	4,725,690		105.2870	5,000,000	4,725,690	.0	.0	.0	.0	4.625	4.893	MS	64,878	231,250	10/29/2018	01/01/9999
06406F-AE-3	BANK OF NY MELLON CORP			2	1FE	1,890,560		100.8090	2,000,000	1,913,605	.0	11,539	.0	.0	2.450	3.178	FA	18,239	49,000	12/20/2017	08/17/2026
06406F-AF-0	BANK OF NY MELLON CORP			2	1FE	10,309,931		101.6830	10,300,000	10,304,913	.0	(1,683)	.0	.0	2.959	1.924	JAJO	53,338	373,704	10/27/2016	10/30/2023
06406H-DA-4	BANK OF NEW YORK			2	1FE	9,978,600		103.8660	10,000,000	9,988,187	.0	2,091	.0	.0	3.000	3.025	FA	105,833	300,000	02/19/2015	02/24/2025
070101-F8-4	BASIN ELECTRIC PP			1	1FE	10,000,000		107.9000	10,000,000	10,000,000	.0	.0	.0	.0	3.740	3.740	JD	16,622	374,000	06/26/2015	06/15/2027
07274E-AG-8	BAYER US FINANCE LLC			1	2FE	4,950,550		102.8650	5,000,000	4,974,284	.0	4,875	.0	.0	3.375	3.493	AO	38,906	168,750	10/01/2014	10/08/2024
07274N-AJ-2	BAYER US FINANCE II LLC			1,2	2FE	4,990,550		107.8380	5,000,000	4,992,187	.0	1,129	.0	.0	4.250	4.280	JD	9,444	212,500	06/18/2018	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2FE	1,985,420		109.1270	2,000,000	1,987,116	.0	1,148	.0	.0	4.375	4.463	JD	3,889	87,500	06/18/2018	12/15/2028
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2FE	966,178		102.0840	1,000,000	967,277	.0	712	.0	.0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
07330M-AB-3	BRANCH BANKING & TRUST			2	1FE	9,993,300		106.4340	10,000,000	9,995,884	.0	638	.0	.0	3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
073685-AD-1	BEACON ESCROW CORP			1,2	4FE	1,013,250		100.4490	1,050,000	1,015,155	.0	1,905	.0	.0	4.875	5.549	MN	8,531	25,594	08/19/2019	11/01/2025
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1,2	2FE	5,018,400		138.8980	5,000,000	5,005,918	.0	(1,235)	.0	.0	7.875	7.840	FA	148,750	393,750	07/14/2000	02/15/2030
080555-AF-2	BELO A H CORP				3FE	2,370,985		113.8090	2,099,000	2,315,441	.0	(22,015)	.0	.0	7.250	5.582	MS	44,808	152,178	08/01/2017	09/15/2027
084664-CR-0	BERKSHIRE HATHAWAY INC			1,2	1FE	1,353,677		118.7900	1,150,000	1,353,555	.0	(122)	.0	.0	4.250	3.289	JJ	22,537	.0	12/18/2019	01/15/2049
084670-BS-6	BERKSHIRE HATHAWAY INC DEL			1,2	1FE	3,606,520		105.6150	3,739,000	3,631,819	.0	15,136	.0	.0	3.125	3.645	MS	34,404	116,844	04/23/2018	03/15/2026
095796-AA-6	BLUE RACER MID LLC/FINAN			1,2	4FE	3,953,249		98.1810	4,233,000	3,958,851	.0	5,602	.0	.0	6.125	8.706	MN	33,129	.0	12/13/2019	11/15/2022
096630-AD-0	BOARDWALK PIPELINES LLC			1,2	2FE	15,669,450		108.3470	16,252,049	15,423,371	.0	(79,447)	.0	.0	4.950	4.282	JD	33,000	742,500	09/30/2016	12/15/2024
097023-AZ-8	BOEING CO			1	1FE	989,580		100.2940	1,000,000	999,847	.0	1,226	.0	.0	4.875	5.003	FA	18,417	48,750	07/23/2009	02/15/2020
097023-CE-3	BOEING CO			1,2	1FE	4,791,500		102.8540	5,000,000	4,797,801	.0	6,301	.0	.0	3.500	3.799	MS	58,333	95,278	02/13/2019	03/01/2039
097751-BF-7	BOMBARDIER INC			1	4FE	1,599,485		102.5120	1,557,000	1,572,605	.0	(4,603)	.0	.0	6.125	5.760	JJ	43,974	95,366	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC			1,2	4FE	2,800,000		100.0700	2,800,000	2,800,000	.0	.0	.0	.0	6.000	6.000	AO	35,467	168,000	03/31/2014	10/15/2022
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2FE	3,990,280		103.8620	4,000,000	3,992,993	.0	1,261	.0	.0	3.200	3.238	JJ	59,022	128,000	11/17/2017	01/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3FE	1,507,000	104.8410	1,579,953	1,507,000	1,507,000	0	0	0	0	5.000	5.000	FA	31,396	75,350	08/03/2017	02/01/2028
125523-AA-8	CIGNA CORP				2FE	2,440,000	.99.9550	2,438,900	2,440,000	2,440,000	0	0	0	0	2.250	2.760	MJSD	2,287	32,566	08/20/2019	03/17/2020
125523-AH-3	CIGNA CORP			1,2	2FE	6,168,050	110.9440	6,157,414	5,550,000	6,147,235	0	(20,815)	0	0	4.375	2.941	AO	51,260	121,406	08/20/2019	10/15/2028
125523-BU-3	CIGNA CORP			1,2	2FE	4,997,521	102.2640	5,113,177	5,000,000	4,997,771	0	250	0	0	3.000	3.013	JJ	69,167	0	10/11/2019	07/15/2023
125896-86-0	QMS ENERGY CORP PFD			2	2FE	183,703	.26.2000	207,425	7,917	183,703	0	0	0	0	5.625	24.241	MJSD	0	11,134	12/27/2018	03/15/2078
12592B-AE-4	QNH INDUSTRIAL CAPITAL L	LS		1	2FE	4,972,300	101.9370	5,096,829	5,000,000	4,994,869	0	5,820	0	0	4.375	4.500	MN	33,420	218,750	11/03/2015	11/06/2020
12626P-AM-5	CRH AMERICA INC			1	2FE	7,897,730	106.8760	8,550,089	8,000,000	7,914,676	0	13,793	0	0	3.875	4.096	MN	37,028	310,000	11/26/2018	05/18/2025
126307-AY-3	CSC HOLDINGS INC			1,2	4FE	1,365,000	112.8290	1,540,113	1,365,000	1,365,000	0	0	0	0	7.500	7.498	MS	30,144	97,825	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1,2	4FE	715,950	106.7110	710,696	666,000	715,797	0	(153)	0	0	5.750	4.584	JJ	18,190	0	12/18/2019	01/15/2030
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2FE	4,810,400	107.8050	5,390,258	5,000,000	4,825,151	0	14,751	0	0	3.950	4.461	AO	47,729	197,500	02/25/2019	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2FE	1,675,095	110.1020	1,651,524	1,500,000	1,674,928	0	(167)	0	0	4.500	3.815	AO	16,313	0	12/11/2019	04/04/2048
126408-GW-7	CSX CORP			1,2	2FE	2,972,220	117.4400	3,523,187	3,000,000	2,974,671	0	618	0	0	4.750	4.812	MN	12,271	142,500	02/03/2016	05/30/2042
126408-HM-8	CSX CORP			1,2	2FE	6,974,870	112.6360	7,884,536	7,000,000	6,976,795	0	1,805	0	0	4.250	4.294	MS	87,597	247,917	11/07/2018	03/15/2029
12663Q-AA-3	CVR PARTNERS/CVR NITROGE			1,2	4FE	6,711,145	104.6940	6,593,612	6,298,000	6,480,360	0	(114,517)	0	0	9.250	7.120	JD	25,892	582,565	01/24/2019	06/15/2023
126650-CX-6	CVS CORP			1,2	2FE	10,845,340	109.3200	12,025,212	11,000,000	10,868,627	0	12,939	0	0	4.300	4.475	MS	126,133	473,000	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1,2	2FE	1,168,220	118.3590	1,183,592	1,000,000	1,167,877	0	(343)	0	0	5.050	4.037	MS	13,467	0	11/20/2019	03/25/2048
12686C-BB-4	CABLEVISION SYSTEMS	LS		1	4FE	5,335,265	107.7880	5,717,085	5,304,000	5,319,191	0	(5,073)	0	0	5.875	5.759	MS	91,752	311,610	11/14/2017	09/15/2022
12695*-AA-3	CVS HEALTH PP			1,4	.2	5,387,796	.97.4000	5,247,706	5,387,796	5,387,796	0	0	0	0	3.416	3.416	MCN	10,736	184,096	09/09/2016	10/10/2038
131347-CK-0	CALPINE CORP			1,2	3FE	817,320	104.2140	869,143	834,000	818,938	0	1,618	0	0	5.250	5.589	JD	3,649	43,785	03/07/2019	06/01/2026
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP	LS		2	2FE	4,999,600	107.8710	5,393,564	5,000,000	4,999,747	0	.38	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14162V-AB-2	SABRA HEALTH CARE LP			1,2	2FE	5,000,000	108.0730	5,403,631	5,000,000	5,000,000	0	0	0	0	5.125	5.125	FA	96,806	256,250	02/09/2017	08/15/2026
141781-AZ-7	CARGILL INC			1	1FE	1,522,005	102.3500	1,535,249	1,500,000	1,504,765	0	(2,437)	0	0	3.250	3.074	MN	6,229	48,750	02/15/2012	11/15/2021
141781-BF-0	CARGILL INC			1	1FE	1,299,562	123.8180	1,534,105	1,239,000	1,295,204	0	(1,136)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
14313*-AA-1	CARMAX AUTO PP			.2		2,500,000	104.3310	2,608,285	2,500,000	2,500,000	0	0	0	0	3.860	3.860	AO	17,156	96,500	04/22/2016	04/27/2023
143905-AN-7	CARRIAGE SERVICES INC			1	4FE	1,081,646	106.4700	1,117,933	1,050,000	1,080,525	0	(1,121)	0	0	6.625	6.071	JD	5,797	34,781	09/13/2019	06/01/2026
149123-BJ-9	CATERPILLAR INC			1	1FE	2,307,760	140.7790	2,815,570	2,000,000	2,199,119	0	(11,924)	0	0	7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14912L-7D-7	CATERPILLAR FINANCE SERV			1	1FE	1,058,006	100.1360	1,001,359	1,000,000	1,022,373	0	(12,674)	0	0	1.931	0.643	AO	4,828	19,310	03/03/2017	10/01/2021
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2FE	1,884,100	102.2540	2,045,089	2,000,000	1,896,690	0	2,476	0	0	4.350	4.722	MN	14,500	87,000	05/07/2014	11/01/2042
15135B-AS-0	CENTENE CORP			1,2	3FE	1,152,000	105.3090	1,213,157	1,152,000	1,152,000	0	0	0	0	4.625	4.625	JD	3,700	0	11/21/2019	12/15/2029
151895-08-6	CENTERPOINT PROPERTY TRUST PP			1	.2	5,000,000	101.9310	5,096,536	5,000,000	5,000,000	0	0	0	0	3.490	3.490	MN	16,481	174,500	05/22/2015	05/27/2022
156700-AS-5	CENTURYLINK INC			1	4FE	522,500	105.3030	526,517	500,000	506,431	0	(2,687)	0	0	5.800	5.175	MS	8,539	29,000	01/17/2013	03/15/2022
161175-AZ-7	CHARTER COMM OPT LLC/CAP	LS		1,2	2FE	5,000,000	126.2210	6,311,062	5,000,000	5,000,000	0	0	0	0	6.384	6.384	AO	60,293	319,200	12/19/2016	10/23/2035
161175-BR-4	CHARTER COMM OPT LLC/CAP	LS		1,2	2FE	4,996,750	113.1790	5,658,950	5,000,000	4,997,799	0	1,049	0	0	5.050	5.056	MS	63,826	177,451	01/14/2019	03/30/2029
16412X-AD-7	CHENIERE CORP CHRISTI HD			1	2FE	1,353,311	115.4520	1,356,566	1,175,000	1,352,113	0	(1,197)	0	0	7.000	3.361	JD	228	41,125	12/17/2019	06/30/2024
16412X-AG-0	CHENIERE CORP CHRISTI HD	LS		1	2FE	5,000,000	110.7400	5,536,997	5,000,000	5,000,000	0	0	0	0	5.125	5.125	JD	712	256,250	01/02/2018	06/30/2027
16412X-AH-8	CHENIERE CORP CHRISTI HD	LS		1,2	2FE	2,997,750	102.2240	3,066,712	3,000,000	2,997,776	0	.26	0	0	3.700	3.709	MN	14,800	0	11/06/2019	11/15/2029
165167-DA-2	CHESAPEAKE ENERGY	LS		1,2	5FE	2,922,000	.60.4270	1,765,688	2,922,000	2,922,000	0	0	0	0	7.000	7.000	AO	51,135	206,813	09/25/2018	10/01/2024
166754-AN-1	CHEVRON PHILLIPS CHEM			1	1FE	2,503,000	100.2080	2,505,194	2,500,000	2,500,769	0	(2,231)	0	0	2.659	3.198	FMAN	11,264	83,028	01/03/2019	05/01/2020
166754-AS-0	CHEVRON PHILLIPS CHEM			1,2	1FE	1,991,820	105.9980	2,119,959	2,000,000	1,992,982	0	.697	0	0	3.700	3.749	JD	6,167	74,000	02/27/2018	06/01/2028
166764-BL-3	CHEVRON CORPORATION			1,2	1FE	1,882,660	104.4420	2,088,843	2,000,000	1,897,822	0	13,903	0	0	2.954	3.8.					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
185508-AE-8	CLECO POWER LLC			1	2FE	992,430		124,7600	1,247,603	1,000,000	994,324	0	198	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
186108-CL-8	CLEVELAND ELEC ILLUM			1,2	2FE	1,998,500		112,1440	2,242,879	2,000,000	1,998,648	0	126	0	4.550	4.558	MN	11,628	94,286	10/30/2018	11/15/2030
191216-BW-9	COCA-COLA CO			1	1FE	5,453,622		102,3780	6,045,397	5,905,000	5,534,512	0	50,375	0	2.550	3.656	JD	12,548	150,578	05/15/2018	06/01/2026
191219-AX-2	COCA-COLA ENTERPRISES			1	1FE	3,250,260		142,1820	4,265,446	3,000,000	3,183,237	0	(6,126)	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE			1	1FE	8,886,878		142,3330	11,030,774	7,750,000	8,731,331	0	(71,461)	0	8.375	6.591	MN	108,177	649,063	06/28/2017	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1FE	3,059,950		143,7580	4,312,730	3,000,000	3,040,299	0	(1,977)	0	7.630	7.460	MN	19,711	228,900	06/27/2002	04/15/2032
198280-AD-1	COLUMBIA PIPELINE GROUP			2	1FE	2,011,600		100,2950	2,005,901	2,000,000	2,007,839	0	(3,761)	0	3.300	2.116	JD	5,500	33,000	10/29/2019	06/01/2020
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1FE	539,935		136,7790	683,894	500,000	527,041	0	(1,318)	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1FE	1,816,540		130,5300	2,610,593	2,000,000	1,865,471	0	5,013	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1FE	1,195,270		141,0650	1,410,654	1,000,000	1,157,545	0	(5,632)	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-BE-0	COMCAST CORP			1	1FE	1,998,360		120,1360	2,402,710	2,000,000	1,998,621	0	34	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-CK-5	COMCAST CORP			1,2	1FE	783,657		110,8380	775,868	700,000	783,652	0	(5)	0	4.000	3.335	MS	9,333	0	12/26/2019	03/01/2048
20030N-CT-6	COMCAST CORP	LS		1,2	1FE	1,999,000		112,4980	2,249,954	2,000,000	1,999,125	0	96	0	4.150	4.156	AO	17,522	85,306	10/02/2018	10/15/2028
200340-AT-4	COMERICA INC			2	1FE	3,034,463		109,2050	3,194,254	2,925,000	3,027,345	0	(7,118)	0	4.000	3.536	FA	48,750	58,500	04/02/2019	02/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1,2	2FE	1,270,675		100,4250	1,255,315	1,250,000	1,270,675	0	0	0	4.187	4.089	AO	18,900	0	12/16/2019	10/01/2049
202795-HV-5	COMMONWEALTH EDISON			1	1FE	1,075,160		100,6610	1,006,608	1,000,000	1,007,053	0	(11,840)	0	4.000	2.772	FA	16,667	40,000	10/24/2013	08/01/2020
203380-AD-5	COMMONSCOPE FINANCE LLC			1,2	4FE	925,663		106,4060	968,291	910,000	924,849	0	(814)	0	6.000	5.554	MS	18,200	15,680	10/02/2019	03/01/2026
20369E-AA-0	COMMUNITY HOSPITALS OF I			1	1FE	2,000,000		104,7470	2,094,935	2,000,000	2,000,000	0	0	0	4.237	4.237	MN	14,123	84,740	06/04/2015	05/01/2025
209111-FS-7	CONSOLIDATED EDISON OF NY			1,2	1FE	2,997,780		111,1330	3,333,977	3,000,000	2,997,984	0	188	0	4.000	4.009	JD	10,000	120,333	11/27/2018	12/01/2028
21036P-AL-2	CONSTELLATION BRANDS			1	2FE	618,000		106,1770	656,174	618,000	618,000	0	0	0	4.250	4.378	MN	4,378	26,265	04/30/2013	05/01/2023
210518-DD-5	CONSUMERS ENERGY CO			1,2	1FE	4,980,900		120,5740	6,028,715	5,000,000	4,981,103	0	203	0	4.350	4.373	AO	45,917	200,583	10/29/2018	04/15/2049
218718-AC-4	CORESITE LP PP			1	2PL	6,000,000		104,7540	6,285,240	6,000,000	6,000,000	0	0	0	4.110	4.107	FA	173,990	3,000	04/11/2019	04/17/2026
22025Y-AQ-3	CORRECTIONS CORP OF AMER			1,2	3FE	2,635,528		100,5110	2,664,539	2,651,000	2,640,017	0	3,572	0	5.000	5.161	AO	27,983	117,850	10/03/2019	10/15/2022
22279F-AA-2	COUSINS PPTY PP			2		11,000,000		105,2370	11,576,112	11,000,000	11,000,000	0	0	0	3.910	3.910	JJ	209,076	430,100	06/22/2017	07/06/2025
224044-BW-6	COX COMMUNICATIONS INC			1	2FE	1,892,520		102,8230	2,056,456	2,000,000	1,953,080	0	14,645	0	3.250	4.101	JD	2,889	65,000	07/24/2015	12/15/2022
224044-BY-2	COX COMMUNICATIONS INC	LS		1	2FE	7,734,630		109,0280	10,899,577	9,997,000	7,880,000	0	39,327	0	4.700	6.486	JD	20,883	469,859	12/17/2015	12/15/2042
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	7,409,575		103,2030	7,740,262	7,500,000	7,428,734	0	9,253	0	3.350	3.510	MS	73,979	251,250	12/14/2017	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2FE	4,607,950		104,3710	5,218,525	5,000,000	4,651,602	0	37,527	0	3.500	4.594	FA	66,111	175,000	10/31/2018	08/15/2027
225310-AK-7	CREDIT ACCEPTANC			1,2	3FE	2,230,788		102,7940	2,309,790	2,247,000	2,238,574	0	2,248	0	7.375	7.509	MS	48,794	165,716	04/15/2016	03/15/2023
225310-AN-1	CREDIT ACCEPTANC			1,2	3FE	1,634,000		103,8240	1,696,487	1,634,000	1,634,000	0	0	0	5.125	5.121	JD	3,024	0	12/09/2019	12/31/2024
22541L-AE-3	CSFB	LS		1	1FE	6,428,100		146,7080	7,335,379	5,000,000	6,316,737	0	(77,403)	0	7.125	4.374	JJ	164,271	356,250	07/16/2018	07/15/2032
228227-BD-5	CROWN CASTLE INTL			1	2FE	596,750		108,6350	636,599	586,000	589,898	0	(1,171)	0	5.250	5.010	JJ	14,186	30,765	04/30/2013	01/15/2023
22822V-AH-4	CROWN CASTLE INTL CORP			1,2	2FE	1,588,385		105,8480	1,587,721	1,500,000	1,588,366	0	(29)	0	3.650	2.766	MS	18,250	0	12/26/2019	09/01/2027
233293-AP-4	DPL INC	LS		1,2	3FE	5,444,900		96,6600	5,316,288	5,500,000	5,445,707	0	807	0	4.350	4.477	AO	50,508	107,542	11/25/2019	04/15/2029
233331-BO-0	DTE ENERGY COMPANY PFD			2	2FE	7,395,804		25,8500	7,755,000	300,000	7,395,804	0	0	0	5.375	21.802	MJSD	0	335,938	03/21/2019	06/01/2076
23338V-AH-9	DTE ELECTRIC CO			1,2	1FE	2,019,927		115,6930	2,394,848	2,070,000	2,021,154	0	884	0	4.050	4.193	MN	10,712	83,835	09/19/2018	05/15/2048
233851-BW-3	DAIMLER FINANCE NA LLC			1	1FE	4,989,850		103,2670	5,163,334	5,000,000	4,994,127	0	981	0	3.300	3.324	MN	19,250	165,000	05/11/2015	05/19/2025
244199-BD-6	DEERE & COMPANY			1	1FE	1,125,640		124,2690	1,242,689	1,000,000	1,087,249	0	(7,043)	0	5.375	4.275	AO	11,198	53,750	12/05/2013	10/16/2029
24422E-TH-2	JOHN DEERE CAPITAL	LS		1	1FE	4,215,169		102,1170	4,629,967	4,534,000	4,266,610	0	36,155	0	2.650	3.687	JD	7,009	120,151	07/24/2018	06/10/2026
24422E-UN-7	JOHN DEERE CAPITAL			1	1FE	6,000,000		100,1650	6,009,878	6,000,000	6,000,000	0	0	0	2.430	3.203	JAJO	33,608	135,884	01/04/2019	07/10/2020
24422E-UU-1	JOHN DEERE CAPITAL	LS		1																	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256746-AE-8	DOLLAR TREE INC				2FE	2,300,000	99.9970	2,299,924	2,300,000	2,300,000	.0	.0	.0	.0	2.702	3.053	JAJO	13,120	75,249	04/05/2018	04/17/2020
257375-AE-5	DOMINION GAS HLDGS LLC			1,2	2FE	998,906	103.9360	1,039,355	1,000,000	999,520	.0	.115	.0	.0	3.550	3.564	MN	5,917	35,500	07/18/2014	11/01/2023
25746U-B4-4	DOMINION RESOURCES PFD	2			2FE	35,737	26.1800	42,595	1,627	35,737	.0	.0	.0	.0	5.251	23.907	JAJO	.0	2,135	12/27/2018	07/30/2076
25746U-CY-3	DOMINION RESOURCES			1,2	2FE	7,000,000	110.5830	7,740,836	7,000,000	7,000,000	.0	.0	.0	.0	4.250	4.250	JD	24,792	297,500	05/30/2018	06/01/2028
257559-AH-7	DOMTAR CORP			1,2	2FE	2,035,528	103.4920	2,069,833	2,000,000	2,011,881	.0	(5,748)	.0	.0	4.400	4.081	AO	22,000	88,000	04/10/2015	04/01/2022
260543-CN-3	DOW CHEMICAL CO			1,2	2FE	103,895	110.2050	114,613	104,000	103,909	.0	13	.0	.0	4.550	4.567	MN	407	2,366	11/28/2018	11/30/2025
260543-CN-1	DOW CHEMICAL CO	LS		1,2	2FE	6,889,888	110.2050	7,599,730	6,896,000	6,890,025	.0	137	.0	.0	4.550	4.567	MN	27,019	156,884	11/13/2019	11/30/2025
26078J-AE-0	DOWDUPONT INC			1,2	2FE	1,506,185	119.0100	1,785,153	1,500,000	1,505,946	.0	(216)	.0	.0	5.319	5.285	MN	10,195	76,904	11/15/2018	11/15/2038
26078J-AH-3	DOWDUPONT INC				2FE	2,955,330	101.8260	3,054,782	3,000,000	2,963,808	.0	8,478	.0	.0	3.020	4.061	FIAM	11,828	106,135	01/04/2019	11/15/2023
264399-ED-4	DUKE ENERGY CORP	1			1FE	965,290	136.9750	1,369,750	1,000,000	977,077	.0	1,104	.0	.0	6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441C-AT-2	DUKE ENERGY			1,2	2FE	9,994,400	102.9710	10,297,136	10,000,000	9,994,952	.0	109	.0	.0	3.750	3.753	MS	125,000	375,000	08/09/2016	09/01/2046
26442C-AJ-3	DUKE ENERGY CAROLINAS			1	1FE	2,013,600	101.0410	2,020,825	2,000,000	2,000,750	.0	(1,598)	.0	.0	4.300	4.216	JD	3,822	86,000	06/02/2010	06/15/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1FE	1,600,000	100.1030	1,601,641	1,600,000	1,600,000	.0	.0	.0	.0	2.167	2.167	FIAM	3,468	.0	11/21/2019	11/26/2021
26884A-EM-4	ERP OPERATING			1,2	1FE	4,974,900	99.2810	4,964,070	5,000,000	4,975,608	.0	708	.0	.0	2.500	2.555	FA	43,056	.0	08/20/2019	02/15/2030
26969P-AA-6	EAGLE MATERIALS INC			1,2	2FE	10,197,500	103.9010	10,390,121	10,000,000	10,136,175	.0	(29,283)	.0	.0	4.500	4.143	FA	187,500	450,000	07/12/2018	08/01/2026
28370T-AA-7	EL PASO PIPELINE			1	2FE	3,999,740	101.0440	4,041,767	4,000,000	4,000,000	.0	(1)	.0	.0	6.500	6.500	AO	65,000	260,000	06/21/2010	04/01/2020
285512-AD-1	ELECTRONIC ARTS INC			1	2FE	7,973,520	112.4170	8,993,330	8,000,000	7,982,299	.0	2,410	.0	.0	4.800	4.842	MS	128,000	384,000	02/17/2016	03/01/2026
29266M-AF-6	IBERDROLA FINANCE			1	2FE	2,132,260	139.5520	2,791,042	2,000,000	2,100,908	.0	(3,406)	.0	.0	6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29272W-AA-7	ENERGIZER HOLDINGS	LS		1	4FE	447,000	106.8070	477,429	447,000	447,000	.0	.0	.0	.0	6.375	6.375	JJ	13,140	14,248	01/15/2019	07/15/2026
29273A-AA-4	ENERGIZER HOLDINGS INC	LS		1,2	4FE	695,338	103.7080	741,509	715,000	698,988	.0	2,416	.0	.0	5.500	5.987	JD	1,748	39,325	06/18/2018	06/15/2025
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1FE	1,087,274	26.0300	1,301,500	50,000	1,087,274	.0	.0	.0	.0	4.875	22.422	MJSD	.0	60,938	12/27/2016	09/01/2066
29364D-75-3	ENTERGY ARKANSAS INC			2	1FE	452,422	25.7800	515,600	20,000	452,422	.0	.0	.0	.0	4.750	20.998	MJSD	.0	23,750	08/27/2014	06/01/2063
29364D-AS-9	ENTERGY ARKANSAS INC	LS		1,2	1FE	5,056,650	106.0790	5,303,934	5,000,000	5,026,512	.0	(5,759)	.0	.0	3.700	3.563	JD	15,417	185,000	03/26/2014	06/01/2024
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1FE	1,109,712	26.5000	1,325,000	50,000	1,109,712	.0	.0	.0	.0	4.900	22.080	JAJO	15,313	61,250	12/27/2016	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1FE	1,455,726	25.9100	1,726,798	66,646	1,455,726	.0	.0	.0	.0	4.875	22.319	MJSD	.0	81,225	12/27/2018	09/01/2066
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC			2	1FE	450,051	25.6500	513,000	20,000	450,051	.0	.0	.0	.0	4.700	20.887	MJSD	.0	23,500	08/26/2014	06/01/2063
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC			1,2	1FE	1,996,880	112.5200	2,250,398	2,000,000	1,997,145	.0	161	.0	.0	4.000	4.014	MS	23,556	80,000	03/20/2018	03/15/2033
29379V-AP-8	ENTERPRISE PRODUCTS			1	2FE	2,991,030	102.0790	3,062,375	3,000,000	2,999,244	.0	1,088	.0	.0	5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS	LS		1,2	2FE	1,996,900	119.5610	2,391,223	2,000,000	1,997,193	.0	54	.0	.0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
302491-AT-2	FMC CORP			1,2	2FE	6,852,222	102.6200	6,921,687	6,745,000	6,849,256	.0	(2,965)	.0	.0	3.200	2.940	AO	60,555	.0	10/10/2019	10/01/2026
31428X-BQ-8	FEDEX CORP			1,2	2FE	1,991,680	95.8380	1,916,752	2,000,000	1,991,999	.0	150	.0	.0	4.050	4.074	FA	30,600	81,000	01/29/2018	02/15/2048
31620M-AQ-9	FIDELITY NATIONAL INFORM			1,2	2FE	998,170	106.1370	1,061,368	1,000,000	999,198	.0	264	.0	.0	4.500	4.531	AO	9,500	45,000	10/13/2015	10/15/2022
31620M-AR-7	FIDELITY NATIONAL INFORM			1,2	2FE	4,986,450	114.2950	5,714,740	5,000,000	4,991,316	.0	1,263	.0	.0	5.000	5.035	AO	52,778	250,000	10/13/2015	10/15/2025
31677Q-BQ-3	FIFTH THIRD BANK			2	1FE	2,997,750	100.4920	3,014,762	3,000,000	2,999,320	.0	455	.0	.0	2.250	2.266	JD	3,188	67,500	06/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BANK			2	1FE	5,000,000	108.5070	5,425,371	5,000,000	5,000,000	.0	.0	.0	.0	3.950	3.950	JJ	83,998	198,597	07/23/2018	07/28/2025
337932-AC-1	FIRST ENERGY CORP			1	2FE	6,207,400	140.8360	8,450,150	6,000,000	6,150,427	.0	(7,888)	.0	.0	7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
337932-AH-0	FIRST ENERGY CORP			1,2	2FE	2,990,010	106.9600	3,208,814	3,000,000	2,992,229	.0	870	.0	.0	3.900	3.940	JJ	53,950	117,000	06/19/2017	07/15/2027
341081-FD-4	FLORIDA PR & LT CO			1,2	1FE	974,050	129.0420	1,290,418	1,000,000	978,054	.0	547	.0	.0	5.250	5.426	FA	21,875	52,500	03/03/2011	02/01/2041
341081-FE-2	FLORIDA PR & LT CO			1,2	1FE	2,833,975	125.6880	2,968,749	2,362,000	2,801,348	.0	(13,513)	.0	.0	5.125	3.825	JD	10,088	121,053	06/29/2017	06/01/2041
341099-CL-1	FLORIDA POWER CORP			1	1FE	995,780	143.9530	1,439,527	1,000,000	996,573	.0	95	.0	.0	6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
345397-HK-5	FORD MOTOR CREDIT				2FE	990,660	103.8960	1,038,959	1,000,000	996,155	.0	964	.0	.0	4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				2FE	998,860	101.3220	1,013,219	1,000,000	999,304	.0	109	.0	.0	4.134	4.148	FA	16,881	41,340	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				2FE	10,000,000	101.7560	10,175,571	10,000,000	10,000,000	.0	.0	.0	.0	4.389	4.389	JJ	210,916	438,900	01/05/2016	01/08/2026
345838-AA-4	FOREST LABORATORIES INC			1,2	2FE	2,183,920	104.6330	2,092,653	2,000,000	2,048,520	.0	(27,031)	.0	.0	5.000	3.527	JD	4,444	100,000	07/31/2014	12/15/2021
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1,2	4FE	1,441,563	105.5680	1,477,956	1,400,000	1,438,525	.0	(3,037)	.0	.0	6.500	5.675	AO	22,750	45,500	08/29/2019	10/01/2025
35137L-AD-7	FOX CORP			1,2	2FE	5,022,660	122.1740	6,108,676	5,000,000	5,022,026	.0	(634)	.0	.0	5.476	5.438	JJ	118,647	136,900	01/15/2019	01/25/2039
35137L-AE-5	FOX CORP	LS		1,2	2FE	2,000,000	127.0200	2,540,392	2,000,000	2,000,000	.0	.0	.0	.0	5.576	5.576	JJ	48,325	55,760	01/15/2019	01/25/2049
35671D-CD-5	FREEMONT-MC C&G			1,2	3FE	1,962,000	107.1310	2,101,910	1,962,000	1,962,000	.0	.0	.0	.0	5.250	5.250	MS	38,913	.0	08/01/2019	09/01/2029
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610	124.5830	1,245,826	1,000,000	1,048,725	.0	(6,407)	.0	.0	7.000	6.036	FA	26,444	70,000	11/18/2005	02/15/2026
364725-BC-4	GANNETT CO			1	3FE	648,435	103.3490	642,831	622,000	622,052	.0	(4,494)	.0	.0	5.500	4.444	MN	4,371	34,210	03/12/2015	09/15/2024
368738-AA-4	CVS Gene Warren			1,4	2	1,176,537	108.8240	1,280,357	1,176,537	1,176,537	.0	.0	.0	.0	5.830	5.901	MON	3,049	68,592	12/16/2005	01/15/2026
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1FE	2,988,480	104.4700	3,134,111	3,000,000	2,992,041	.0	2,189	.0	.0	3.375	3.459	MN	12,938	101,250	05/08/2018	05/1

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-CF-9	GENERAL MILLS			1,2	2FE	3,996,120	108.0660	4,322,660	4,000,000	3,996,969	.0	.504	.0	.0	4.000	4.016	AO	32,889	160,000	04/03/2018	04/17/2025
37045V-AG-5	GENERAL MOTORS CO			1	2FE	2,764,399	104.8330	3,038,111	2,899,000	2,818,700	.0	13,243	.0	.0	4.000	4.600	AO	28,990	115,960	07/29/2015	04/01/2025
37045V-AL-4	GENERAL MOTORS CO			1,2	2FE	4,995,450	117.2920	5,864,595	5,000,000	4,996,320	.0	.50	.0	.0	6.750	6.756	AO	84,375	337,500	02/18/2016	04/01/2046
37045X-AW-6	GENERAL MOTORS FINL CO			1,2	2FE	19,361,020	102.2760	20,455,151	20,000,000	19,555,612	.0	182,530	.0	.0	3.450	4.489	AO	155,250	690,000	12/07/2018	04/10/2022
37045X-BD-7	GENERAL MOTORS FINL CO			1,2	2FE	5,283,028	101.2060	5,343,664	5,280,000	5,280,621	.0	(670)	.0	.0	3.700	3.687	MN	20,079	195,360	12/22/2015	11/24/2020
37185L-AH-5	GENESIS ENERGY			1,2	4FE	2,236,906	101.2310	2,295,921	2,268,000	2,254,816	.0	4,509	.0	.0	6.750	7.000	FA	63,788	153,090	07/16/2015	08/01/2022
37185L-AJ-1	GENESIS ENERGY			1,2	4FE	3,021,526	97.2960	2,935,412	3,017,000	3,020,102	.0	(711)	.0	.0	6.500	6.469	AO	49,026	196,105	08/07/2017	10/01/2025
373298-BP-2	GEORGIA PACIFIC			1	1FE	2,790,395	131.4920	2,925,690	2,225,000	2,744,602	.0	(45,793)	.0	.0	7.250	3.960	JD	13,443	161,313	02/06/2019	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC			1	1FE	4,048,800	102.6590	4,106,364	4,000,000	4,005,500	.0	(6,306)	.0	.0	5.400	5.229	MN	36,000	216,000	09/23/2011	11/01/2020
375558-BF-9	GILEAD SCIENCES INC	LS		1,2	1FE	6,267,624	107.5450	6,952,771	6,465,000	6,295,190	.0	23,882	.0	.0	3.650	4.137	MS	78,658	235,973	11/02/2018	03/01/2026
375558-BL-6	GILEAD SCIENCES INC			1,2	1FE	5,482,050	101.5860	5,587,228	5,500,000	5,490,112	.0	2,541	.0	.0	2.500	2.552	MS	45,833	137,500	09/15/2016	09/01/2023
378272-AF-5	GLENORE FUNDING LLC			1	2FE	4,997,150	104.3840	5,219,176	5,000,000	4,998,894	.0	.296	.0	.0	4.125	4.132	MN	17,760	206,250	05/22/2013	05/30/2023
38141E-C2-3	GOLDMAN SACHS GROUP			1,2	1FE	5,992,080	105.8060	6,348,383	6,000,000	5,996,044	.0	.787	.0	.0	3.850	3.866	JJ	111,008	231,000	06/30/2014	07/08/2024
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2	1FE	5,500,000	106.3010	5,846,548	5,500,000	5,500,000	.0	.0	.0	.0	3.691	3.691	JD	14,661	203,005	05/31/2017	06/05/2028
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	1FE	4,997,900	104.8900	5,244,517	5,000,000	4,998,846	.0	.205	.0	.0	3.500	3.505	JJ	76,806	175,000	01/20/2015	01/23/2025
382550-BA-8	GOODYEAR TIRE & RUBBER			1	3FE	478,175	104.0930	444,476	427,000	431,590	.0	(6,999)	.0	.0	8.750	6.950	FA	14,115	37,363	02/23/2012	08/15/2020
389375-AK-2	GRAY TELEVISION INC	LS		1,2	4FE	6,000,000	103.6530	6,219,184	6,000,000	6,000,000	.0	.0	.0	.0	5.125	5.125	AO	64,917	307,500	09/07/2016	10/15/2024
39121J-AE-0	GREAT RIVER ENERGY			1	1FE	7,691,152	117.1670	9,991,934	8,527,940	7,837,051	.0	17,777	.0	.0	6.254	7.044	JJ	266,669	533,337	07/09/2008	07/01/2038
398905-AL-3	GROUP 1 AUTOMOTIVE INC			1,2	3FE	285,000	102.8070	308,420	300,000	287,592	.0	2,592	.0	.0	5.250	6.452	JD	700	15,750	01/11/2019	12/15/2023
40010P-AA-6	GRUBHUB HOLDINGS INC			1,2	3FE	1,579,066	93.7050	1,562,065	1,667,000	1,580,774	.0	1,708	.0	.0	5.500	6.378	JJ	51,191	.0	10/29/2019	07/01/2027
40390D-AA-3	HLF FIN SARL LLC/HERBALI			1,2	4FE	694,750	106.0070	742,052	700,000	694,973	.0	.223	.0	.0	7.250	7.389	FA	19,172	.0	08/28/2019	08/15/2026
40434C-AD-7	HSBC USA INC			1	1FE	2,987,220	105.8450	3,175,339	3,000,000	2,993,720	.0	1,272	.0	.0	3.500	3.551	JD	2,333	104,708	06/16/2014	06/23/2024
41161E-AA-6	HARBORWALK FUNDING			1,2	1FE	5,000,000	117.8540	5,892,713	5,000,000	5,000,000	.0	.0	.0	.0	5.077	5.077	FA	95,899	111,412	02/28/2019	02/15/2069
431318-AN-4	HILCORP ENERGY			1,2	3FE	810,505	96.8250	806,551	833,000	813,232	.0	2,727	.0	.0	5.000	5.558	JD	3,471	41,650	03/22/2019	12/01/2024
437076-AS-1	HOME DEPOT			1	1FE	5,897,280	137.7710	9,643,935	7,000,000	6,093,140	.0	25,882	.0	.0	5.875	7.158	JD	17,135	411,250	12/08/2010	12/16/2036
437076-AV-4	HOME DEPOT	LS		1,2	1FE	2,193,822	140.8280	2,534,902	1,800,000	2,156,165	.0	(10,244)	.0	.0	5.950	4.476	AO	26,775	107,100	01/21/2016	04/01/2041
437076-AZ-5	HOME DEPOT	LS		1,2	1FE	2,836,560	102.4510	3,073,521	3,000,000	2,936,185	.0	18,277	.0	.0	2.700	3.397	AO	20,250	81,000	01/31/2014	04/01/2023
437076-BM-3	HOME DEPOT	LS		1,2	1FE	6,954,920	104.3810	7,306,664	7,000,000	6,970,761	.0	4,183	.0	.0	3.000	3.074	AO	52,500	210,000	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT	LS		1,2	1FE	2,879,390	112.0080	3,360,237	3,000,000	2,981,227	.0	1,719	.0	.0	3.900	3.984	JD	8,125	117,000	11/27/2018	12/06/2028
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2FE	2,330,650	104.7220	2,618,047	2,500,000	2,350,157	.0	15,373	.0	.0	3.950	4.880	MN	16,458	98,750	09/20/2018	11/01/2027
450319-AA-6	ITC MIDWEST LLC			1	1FE	5,101,080	131.7200	5,268,800	4,000,000	4,892,100	.0	(31,903)	.0	.0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
454889-AM-8	INDIANA MICHIGAN POWER	LS		1	1FE	3,626,267	131.4160	4,030,526	3,067,000	3,606,582	.0	(19,686)	.0	.0	6.050	4.563	MS	54,635	185,554	01/04/2019	03/15/2037
458140-AJ-9	INTEL CORPORATION	LS		1	1FE	2,992,860	102.8010	3,084,045	3,000,000	2,998,585	.0	.773	.0	.0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AR-1	INTEL CORPORATION			1	1FE	4,997,800	103.1240	5,156,193	5,000,000	4,999,134	.0	.318	.0	.0	3.100	3.107	JJ	65,444	155,000	07/22/2015	07/29/2022
458140-BD-1	INTEL CORPORATION			1,2	1FE	4,998,750	103.7490	5,187,434	5,000,000	4,999,192	.0	.171	.0	.0	2.875	2.879	MN	19,965	143,750	05/08/2017	05/11/2024
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	1FE	999,980	106.8330	1,068,325	1,000,000	999,998	.0	.0	.0	.0	4.000	4.000	AO	8,444	40,000	10/09/2013	10/15/2023
459200-AM-3	IBM			1	1FE	6,556,111	125.4320	7,293,859	5,815,000	6,119,771	.0	(42,700)	.0	.0	7.000	5.923	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM			1	1FE	1,676,651	127.5490	2,008,899	1,575,000	1,624,642	.0	(4,684)	.0	.0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-HP-9	IBM			1	1FE	2,972,130	104.6220	3,138,646	3,000,000	2,988,678	.0	2,918	.0	.0	3.375	3.488	FA	42,188	101,250	11/05/2013	08/01/2023
459745-GO-2	INTL LEASE FIN				2FE	177,000	103.1310	182,541	177,000	177,000	.0	.0	.								

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49338L-AB-9	KEYSIGHT TECHNOLOGIES	LS		1,2	2FE	14,173,180	108.9870	15,258,189	14,000,000	14,107,197	0	(21,714)	0	0	4.550	4.357	AO	107,996	637,000	09/15/2016	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1,2	2FE	2,496,825	111.0480	2,776,196	2,500,000	2,497,556	0	278	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494550-BV-7	KINDER MORGAN PARTNERS			1,2	2FE	2,994,960	106.9170	3,207,518	3,000,000	2,997,359	0	501	0	0	4.250	4.271	MS	42,500	127,500	09/08/2014	09/01/2024
49456B-AJ-0	KINDER MORGAN			1,2	2FE	1,995,680	111.6420	2,232,844	2,000,000	1,995,967	0	73	0	0	5.050	5.064	FA	38,156	101,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN	LS		1,2	2FE	2,992,770	115.7830	3,473,500	3,000,000	2,992,964	0	108	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	126.8040	1,268,045	1,000,000	1,011,847	0	(655)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AZ-7	KRAFT FOODS INC				2FE	2,475,900	130.2730	3,256,830	2,500,000	2,479,531	0	480	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50075N-BA-1	KRAFT FOODS INC				2FE	991,760	100.3240	1,003,241	1,000,000	999,886	0	1,032	0	0	5.375	5.483	FA	21,052	53,750	02/04/2010	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I	LS			2FE	6,110,372	103.2560	6,195,360	6,000,000	6,040,017	0	(15,591)	0	0	3.500	3.212	JD	14,583	210,000	03/10/2015	06/06/2022
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2FE	3,987,423	98.3300	3,933,188	4,000,000	3,988,430	0	229	0	0	4.375	4.394	JD	14,583	175,000	08/19/2016	06/01/2046
50077L-AK-2	KRAFT HEINZ FOODS CO			1,2	2FE	4,057,364	105.4310	4,280,508	4,060,000	4,058,130	0	278	0	0	3.950	3.959	JJ	73,948	160,370	08/19/2016	07/15/2025
50077L-AL-0	KRAFT HEINZ FOODS CO			1,2	2FE	4,954,169	111.0650	5,553,242	5,000,000	4,959,715	0	1,671	0	0	5.000	5.076	JJ	115,278	250,000	08/19/2016	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2FE	10,523,897	108.7340	10,873,432	10,000,000	10,492,760	0	(9,928)	0	0	5.200	4.858	JJ	239,778	520,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2FE	2,190,615	136.9920	2,739,833	2,000,000	2,117,069	0	(8,135)	0	0	8.000	7.153	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO			1	2FE	2,296,080	138.2390	2,764,773	2,000,000	2,186,447	0	(11,091)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CH-2	KROGER CO				2FE	1,558,715	100.1260	1,501,895	1,500,000	1,500,307	0	(7,802)	0	0	6.150	5.611	JJ	42,538	92,250	01/26/2011	01/15/2020
501044-DL-2	KROGER CO	LS		1,2	2FE	5,963,860	112.4520	6,747,149	6,000,000	5,966,684	0	2,824	0	0	4.500	4.576	JJ	124,500	135,750	01/07/2019	01/15/2029
512807-AS-7	LAM RESEARCH CORP			1,2	2FE	4,994,450	107.4250	5,371,269	5,000,000	4,995,079	0	629	0	0	3.750	3.768	MS	55,208	99,479	02/25/2019	03/15/2026
51808B-AE-2	LASMO (USA) INC				2FE	2,207,780	127.8600	2,557,200	2,000,000	2,115,014	0	(10,960)	0	0	7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
526057-BV-5	LENNAR CORPORATION			1,2	3FE	6,095,000	107.7560	6,567,710	6,095,000	6,095,000	0	.0	0	0	4.750	4.750	MN	24,930	289,513	04/21/2015	05/30/2025
53154*-AL-7	LIBERTY UTILITY PP			1	2FE	6,000,000	104.5270	6,271,647	6,000,000	6,000,000	0	.0	0	0	3.690	3.690	AO	37,515	221,400	03/06/2017	04/30/2024
532457-BS-6	ELI LILLY			1,2	1FE	2,497,500	113.6980	2,842,462	2,500,000	2,497,636	0	136	0	0	3.875	3.882	MS	28,524	54,627	02/20/2019	03/15/2039
532716-AU-1	L BRANDS INC.			1	3FE	331,000	105.5190	349,267	331,000	331,000	0	.0	0	0	5.625	5.625	FA	7,034	18,619	02/02/2012	02/15/2022
539830-AF-6	LOCKHEED MARTIN				1FE	2,393,090	127.6460	2,552,928	2,000,000	2,170,869	0	(21,522)	0	0	7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
548661-CX-3	LOWES COMPANIES			1,2	2FE	2,560,218	114.4620	3,101,914	2,710,000	2,563,898	0	3,669	0	0	4.650	5.056	AO	26,603	126,015	12/27/2018	04/15/2042
55261F-AK-0	M & T BANK CORP			2	1FE	6,386,356	100.2460	6,475,865	6,460,000	6,401,449	0	15,093	0	0	2.616	3.456	JAJO	30,508	211,212	01/04/2019	07/26/2023
55279H-AS-9	M&T TRUST CO				1FE	19,888,800	100.0000	19,999,924	20,000,000	19,941,058	0	52,258	0	0	2.210	3.038	JAJO	83,475	567,291	01/09/2019	01/25/2021
552953-CF-6	MMI MIRAGE INC			1,2	3FE	1,400,000	111.0600	1,554,846	1,400,000	1,400,000	0	.0	0	0	5.500	5.500	AO	16,256	39,569	03/27/2019	04/15/2027
55336V-AM-2	MPLX LP			1,2	2FE	4,793,190	101.7580	5,087,877	5,000,000	4,799,465	0	5,368	0	0	4.500	4.831	AO	47,500	225,000	03/21/2019	04/15/2038
55336V-AN-0	MPLX LP			1,2	2FE	1,986,960	101.5420	2,030,842	2,000,000	1,987,616	0	.205	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
55336V-AP-5	MPLX LP	LS		1,2	2FE	3,971,560	102.0820	4,083,270	4,000,000	3,972,597	0	.238	0	0	4.900	4.940	AO	41,378	196,000	02/05/2018	04/15/2058
55336V-AR-1	MPLX LP			1,2	2FE	1,991,020	103.6640	2,073,273	2,000,000	1,992,524	0	.754	0	0	4.000	4.054	MS	23,556	80,000	02/05/2018	03/15/2028
55336V-BH-2	MPLX LP			2	2FE	12,000,000	100.2790	12,033,503	12,000,000	12,000,000	0	.0	0	0	2.985	3.202	IJSD	22,885	97,131	09/04/2019	09/09/2022
559080-AK-2	MAGELLAN MIDSTREAM PRTRS	LS		1,2	2FE	6,991,250	112.7980	7,895,893	7,000,000	6,994,124	0	.795	0	0	5.000	5.016	MS	116,667	350,000	02/22/2016	03/01/2026
565849-AL-0	MARATHON OIL CORP			1,2	2FE	14,965,650	105.6000	15,839,981	15,000,000	14,979,654	0	3,315	0	0	3.850	3.878	JD	48,125	577,500	06/01/2015	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2FE	2,961,800	109.7980	3,293,949	3,000,000	2,965,309	0	.718	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
571676-AC-9	MARS INC			1,2	1FE	4,981,600	109.6070	5,480,334	5,000,000	4,982,318	0	.718	0	0	3.600	3.632	AO	45,000	91,000	03/26/2019	04/01/2034
571903-AL-7	MARRIOTT INTERNATIONAL-CL A			2	2FE	5,048,800	100.7180	5,035,916	5,000,000	5,037,245	0	(11,555)	0	0	3.375	1.969	AO	35,625	.0	10/29/2019	10/15/2020
573284-AJ-5	MARTIN MARIETTA MATERIALS			1	2FE	1,746,483	119.4230	1,845,079	1,545,000	1,726,215	0	(6,318)	0	0	6.250	5.214	MN	16,094	96,563	01/12/2017	05/01/2037
573334-AD-1	MARTIN MIDSTREAM PARTNER			1	4FE	3,474,540	90.7760	3,131,765													

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
58523U-AM-9	MID-AMERICA APARTMENTS L			1,2	2FE	1,523,528	108.3930	1,598,800	1,475,000	1,506,120	0	(4,904)	0	0	4.000	3.583	MM	7,539	59,000	59,000	04/04/2016	11/15/2025
585620-AK-1	MIDAMERICAN ENERGY CO			1,2	1FE	7,430,143	104.9680	7,636,402	7,275,000	7,339,297	0	(17,171)	0	0	3.700	3.428	MS	79,257	269,175	269,175	04/04/2014	09/15/2023
604059-AE-5	MMM CORP			1	1FE	4,439,610	126.4840	5,691,783	4,500,000	4,469,960	0	2,735	0	0	6.375	6.482	FA	108,375	286,875	286,875	06/05/2002	02/15/2028
617446-7Y-9	MORGAN STANLEY				2FE	1,996,480	109.2560	2,185,130	2,000,000	1,997,817	0	276	0	0	4.350	4.369	MS	27,308	87,000	87,000	09/03/2014	09/08/2026
61744Y-A0-1	MORGAN STANLEY			1,2	1FE	5,000,000	104.4500	5,222,511	5,000,000	5,000,000	0	0	0	0	3.737	3.737	AO	34,775	186,850	186,850	04/19/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1FE	1,972,840	104.6610	2,093,216	2,000,000	1,990,077	0	2,906	0	0	3.750	3.919	FA	26,250	75,000	75,000	06/06/2013	02/25/2023
62886E-AU-2	NCR CORP			1,2	4FE	1,409,000	106.5820	1,501,738	1,409,000	1,409,000	0	0	0	0	5.750	5.750	MS	29,256	0	0	08/07/2019	09/01/2027
62912X-AC-8	NGPL PIPE LLC			1	2FE	1,281,610	127.9540	1,279,541	1,000,000	1,281,293	0	(317)	0	0	7.768	5.317	JD	3,452	0	0	12/17/2019	12/15/2037
629394-AA-5	NTC CAPITAL I				2FE	4,452,188	94.2330	4,476,065	4,750,000	4,463,533	0	11,346	0	0	2.521	3.792	JAJO	25,944	34,248	34,248	09/26/2019	01/15/2027
629398-AA-6	NTC CAPITAL II				2FE	13,286,631	94.2330	13,366,945	14,185,000	13,322,134	0	35,503	0	0	2.591	3.843	JAJO	79,629	104,827	104,827	09/26/2019	04/15/2027
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2FE	4,984,300	109.5960	5,479,810	5,000,000	4,990,481	0	1,446	0	0	5.200	5.240	JJ	119,889	260,000	260,000	06/22/2015	07/15/2025
63730*-AB-1	NAT RAIL SR ON SEC PP			4	1FE	7,977,538	105.5910	8,423,558	7,977,538	7,977,538	0	0	0	0	3.600	3.600	MM	36,697	287,191	287,191	12/02/2016	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP			1,4	1FE	7,074,074	108.4070	7,668,817	7,074,074	7,074,074	0	0	0	0	3.810	3.810	MM	34,439	269,522	269,522	12/02/2016	11/15/2031
637432-CT-0	NATIONAL RURAL UTILITY			1	1FE	1,498,335	149.7930	2,246,899	1,500,000	1,498,843	0	55	0	0	8.000	8.010	MS	40,000	120,000	120,000	02/28/2002	03/01/2032
637432-MO-5	NATIONAL RURAL UTILITY			1,2	1FE	1,694,152	102.0530	1,734,903	1,700,000	1,698,613	0	623	0	0	3.050	3.090	FA	19,588	51,850	51,850	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1FE	999,230	105.1560	1,051,558	1,000,000	999,675	0	77	0	0	3.400	3.409	MM	4,344	34,000	34,000	10/29/2013	11/15/2023
64110L-AL-0	NETFLIX INC	L.S.		1	3FE	1,059,780	111.7850	1,161,447	1,039,000	1,052,141	0	(2,146)	0	0	5.875	5.589	AO	12,886	61,041	61,041	02/08/2016	02/15/2025
64110L-AT-3	NETFLIX INC			1	3FE	3,000,000	110.9650	3,328,935	3,000,000	3,000,000	0	0	0	0	5.875	5.875	MM	22,521	176,250	176,250	04/26/2019	11/15/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	1FE	4,966,300	104.6950	5,234,768	5,000,000	4,967,598	0	639	0	0	3.800	3.838	JD	13,722	190,000	190,000	11/30/2017	12/05/2047
644274-AF-9	NEW ENTERPRISE STONE & L			1,2	4FE	287,000	104.8120	293,474	280,000	286,397	0	(603)	0	0	6.250	5.463	MS	5,153	8,750	8,750	08/28/2019	03/15/2026
64952W-CR-2	NEW YORK LIFE GLOBAL				1FE	4,665,831	100.3050	4,714,319	4,700,000	4,675,304	0	9,473	0	0	2.411	3.526	MJSD	6,609	143,369	143,369	01/04/2019	06/10/2022
651229-AV-8	NEWELL BRANDS INC			1,2	3FE	3,294,978	103.9360	3,425,741	3,296,000	3,295,494	0	144	0	0	3.850	3.855	AO	31,724	126,896	126,896	03/18/2016	04/01/2023
65339K-BB-6	NEXTERA ENERGY CAPITAL PFD			2	2FE	531,867	25.5200	638,000	25,000	531,867	0	0	0	0	5.000	23.504	JAJO	0	31,250	31,250	12/26/2018	01/15/2073
65341X-AA-6	NEXSTAR BROADCASTING INC			1,2	4FE	1,422,620	104.3180	1,464,619	1,404,000	1,414,127	0	(3,567)	0	0	5.625	5.322	FA	32,906	78,975	78,975	06/29/2017	08/01/2024
655663-DB-8	NORDSON CORP PP			1,4	2	400,000	98.9750	395,898	400,000	400,000	0	0	0	0	2.620	2.620	JJ	4,512	10,480	10,480	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2FE	1,169,410	133.3740	1,333,737	1,000,000	1,082,536	0	(8,535)	0	0	7.800	6.379	MM	9,967	78,000	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2FE	1,833,452	120.1100	1,855,692	1,545,000	1,735,827	0	(16,438)	0	0	5.640	4.044	MM	10,650	87,138	87,138	05/10/2013	05/17/2029
655844-BZ-0	NORFOLK SOUTHERN CORP	L.S.		1,2	2FE	4,988,900	109.6560	5,482,798	5,000,000	4,990,223	0	945	0	0	3.800	3.827	FA	79,167	189,472	189,472	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP	L.S.		1,2	2FE	2,993,580	106.7590	3,202,776	3,000,000	2,994,747	0	833	0	0	3.650	3.685	FA	45,625	109,196	109,196	07/30/2018	08/01/2025
665228-DF-6	NORTHERN IL GAS PP				1	3,000,000	99.5100	2,985,310	3,000,000	3,000,000	0	0	0	0	3.620	3.620	FA	42,535	108,600	108,600	07/31/2017	08/10/2037
665772-CK-3	NORTHERN STATES PIWR-MINN			1,2	1FE	4,415,494	101.4670	4,758,823	4,690,000	4,578,603	0	30,712	0	0	2.600	3.351	MM	15,581	121,940	121,940	04/02/2014	05/15/2023
665789-AW-3	NORTHERN STATES PIWR			1	1FE	992,350	137.4650	1,374,649	1,000,000	993,742	0	170	0	0	6.375	6.433	MS	21,250	63,750	63,750	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400	101.8800	5,094,012	5,000,000	4,959,657	0	31,992	0	0	3.500	4.194	MS	51,528	175,000	175,000	12/14/2010	03/15/2021
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	9,278,630	104.2320	10,423,230	10,000,000	9,349,959	0	66,800	0	0	3.250	4.212	JJ	149,861	325,000	325,000	12/07/2018	01/15/2028
66989H-AD-0	NOVARTIS CAPITAL CORP			1	1FE	992,370	100.7070	1,007,074	1,000,000	999,711	0	897	0	0	4.400	4.494	AO	8,189	44,000	44,000	03/09/2010	04/24/2020
670346-AP-0	NUCOR CORP	L.S.		1,2	1FE	4,976,250	108.6880	5,434,409	5,000,000	4,979,633	0	2,022	0	0	3.950	4.008	MM	32,917	197,500	197,500	04/25/2018	05/01/2028
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140	101.3250	2,026,491	2,000,000	1,999,689	0	450	0	0	4.800	4.824	MS	32,000	96,000	96,000	08/09/2010	09/01/2020
67066G-AE-4	NVIDIA CORP	L.S.		1,2	1FE	2,5																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-CD-8	PACIFICORP			1	1FE	3,619,337		131.1660	4,033,369	3,075,000	0		(17,780)	0	5.750	4.469	AO	44,203	176,813	06/23/2015	04/01/2037
702150-AD-5	PARTY CITY HOLDINGS INC			1,2	5FE	2,373,429		70.6870	1,658,318	2,346,000	0		(4,957)	0	6.625	6.348	FA	64,759	154,991	07/26/2018	08/01/2026
70432*-AA-9	PAYCHEX INC PP			1	2	3,000,000		108.3670	3,251,010	3,000,000	0		0	0	4.070	4.070	MS	36,630	61,050	01/03/2019	03/13/2026
70457L-AA-2	PEABODY SEC FIN CORP			1,2	3FE	293,546		98.1510	285,619	291,000	0		(905)	0	6.000	5.525	MS	4,414	17,460	03/27/2019	03/31/2022
70457L-AB-0	PEABODY SEC FIN CORP	LS		1,2	3FE	3,090,000		91.8950	2,756,852	3,000,000	0		(15,248)	0	6.375	5.738	MS	48,344	191,250	08/11/2017	03/31/2025
70959W-AE-3	PENSKE AUTO GROUP INC	LS		1,2	4FE	2,970,000		101.5440	3,046,317	3,000,000	0		4,503	0	5.750	5.934	AO	43,125	172,500	02/23/2016	10/01/2022
713448-BR-8	PEPSICO INC			1	1FE	1,019,470		101.0750	1,010,749	1,000,000	0		(2,456)	0	3.125	2.868	MN	5,208	31,250	03/15/2012	11/01/2020
713448-CX-4	PEPSICO INC	LS		1	1FE	9,998,100		103.0150	10,301,506	10,000,000	0		275	0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-DD-7	PEPSICO INC			1,2	1FE	3,310,005		122.9700	3,664,499	2,980,000	0		(7,134)	0	4.450	3.800	AO	28,364	132,610	01/24/2018	04/14/2046
713448-DY-1	PEPSICO INC	LS		1,2	1FE	4,992,700		105.8820	5,294,108	5,000,000	0		656	0	3.000	3.017	AO	31,667	150,000	10/12/2017	10/15/2027
713448-EG-9	PEPSICO INC			1	1FE	1,251,813		135.7620	1,357,615	1,000,000	0		(20,355)	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-EK-5	PFIZER INC			1,2	1FE	4,988,100		117.5460	5,877,282	5,000,000	0		4,988,418	0	4.200	4.214	MS	61,833	214,667	09/04/2018	09/15/2048
718172-AK-5	PHILIP MORRIS INTL INC	LS		1	1FE	4,971,650		102.9670	5,148,358	5,000,000	0		3,203	0	4.125	4.195	MN	25,208	206,250	05/10/2011	05/17/2021
718172-BM-0	PHILIP MORRIS INTERNAT-W/I	LS		1	1FE	5,926,260		104.7820	6,286,938	6,000,000	0		7,252	0	3.250	3.396	MN	27,625	195,000	11/03/2014	11/10/2024
718546-AC-8	PHILLIPS 66			1	1FE	1,995,648		105.0960	2,101,917	2,000,000	0		498	0	4.300	4.328	AO	21,500	86,000	01/29/2013	04/01/2022
719245-AD-4	PHOTO HOLDINGS MERGER SU			1,2	4FE	1,549,572		92.8120	1,523,972	1,642,000	0		1,551,872	0	8.500	9.625	AO	33,729	0	10/01/2019	10/01/2026
719510-AA-0	PHYSICIANS REALTY LP			1,2	2FE	4,983,850		106.5280	5,326,416	5,000,000	0		4,987,753	0	4.300	4.340	MS	63,306	215,000	03/02/2017	03/15/2027
719510-AB-8	PHYSICIANS REALTY LP			1,2	2FE	5,986,740		104.4230	6,265,362	6,000,000	0		1,105	0	3.950	3.976	JJ	109,283	237,000	11/28/2017	01/15/2028
723787-AM-9	PIONEER NATURAL			1,2	2FE	9,988,900		109.4630	10,946,305	10,000,000	0		993,182	0	4.450	4.463	JJ	205,194	445,000	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2FE	2,022,541		117.6850	2,353,691	2,000,000	0		(561)	0	6.650	6.328	JJ	61,328	133,000	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1,2	4FE	1,894,070		105.4300	1,979,973	1,878,000	0		(916)	0	7.125	6.902	AO	28,248	115,710	09/05/2019	04/15/2026
731020-AA-4	POLAR TANKERS INC			1	1FE	240,030		124.7960	311,989	250,000	0		237	0	5.951	6.250	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP	LS		1	3FE	2,206,000		107.9120	2,380,538	2,206,000	0		2,206,000	0	5.250	5.250	MS	34,101	115,815	10/10/2013	03/15/2023
737679-DB-3	POTOMAC ELECTRIC PIWR CO	LS		1	1FE	3,933,360		141.6530	5,666,122	4,000,000	0		1,518	0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	2FE	6,500,000		96.3830	6,264,921	6,500,000	0		0	0	2.911	2.911	MN	24,177	189,215	08/24/2016	11/15/2026
741503-AZ-9	PRICELINE GROUP INC			1,2	1FE	22,695,576		106.8450	25,266,589	23,648,000	0		109,998	0	3.600	4.234	JD	70,944	851,328	01/24/2019	06/01/2026
741503-BC-9	PRICELINE GROUP INC			1,2	1FE	1,032,344		106.5430	1,182,632	1,110,000	0		6,973	0	3.550	4.478	MS	11,603	39,405	11/28/2018	03/15/2028
74340X-AW-1	PROLOGIS TRUST			1,2	1FE	2,561,411		107.0210	2,702,272	2,525,000	0		(4,018)	0	4.250	4.062	FA	40,540	107,313	02/10/2014	08/15/2023
74340X-BH-3	PROLOGIS TRUST			1,2	1FE	993,200		110.2690	1,102,693	1,000,000	0		566	0	3.875	3.957	MS	11,410	38,750	06/11/2018	09/15/2028
743756-AE-8	PROV ST JOSEPH HLTH OBL	LS		1,2	1FE	9,000,000		107.3800	9,664,173	9,000,000	0		9,000,000	0	3.930	3.930	AO	88,425	353,700	01/30/2018	10/01/2048
744448-CN-9	PUBLIC SERVICE COLORADO			1,2	1FE	4,736,650		109.4280	5,471,411	5,000,000	0		4,744,709	0	3.800	4.112	JD	8,444	190,000	05/15/2018	06/15/2047
745332-BW-5	PUGET SOUND ENERGY INC			1	1FE	1,066,350		139.2660	1,392,660	1,000,000	0		(1,742)	0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1FE	999,950		130.4180	1,304,180	1,000,000	0		999,998	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AW-1	PULTE HOMES INC	LS		1,2	3FE	5,000,000		111.6940	5,584,681	5,000,000	0		0	0	5.500	5.500	MS	91,667	275,000	02/25/2016	03/01/2026
747525-AE-3	QUALCOMM	LS		1	1FE	2,904,780		102.4530	3,073,585	3,000,000	0		2,964,066	0	3.000	3.528	MN	10,250	90,000	07/24/2015	05/20/2022
747525-AF-0	QUALCOMM			1,2	1FE	1,992,800		105.8970	2,117,940	2,000,000	0		1,993,815	0	3.450	3.493	MN	7,858	69,000	05/13/2015	05/20/2025
747525-AS-2	QUALCOMM			1,2	1FE	15,000,000		100.8100	15,121,482	15,000,000	0		15,000,000	0	2.666	1.900	JAJO	69,969	495,562	05/19/2017	01/30/2023
747525-AT-0	QUALCOMM			1,2	1FE	5,484,160		103.2290	5,677,579	5,500,000	0		5,489,666	0	2.900	2.946	MN	18,165	159,500	05/19/2017	05/20/2024
74840L-AB-8	QUICKEN LOANS INC			1,2	3FE	562,950		103.2570	557,588	540,000	0		(101)	0	5.250	4.443	JJ	13,073	0	12/17/2019	01/15/2028
74913G-AX-3	QWEST CORP			1	3FE	9,207,775		107.6260	9,325,791	8,665,000	0		(8,572)	0	6.750	5.513	JD	48,741	584,888	02/11/2016	12/01/2021
749868-AP-6	REEF AMERICA II PP			1	1	5,000,000		101.3670	5,068,343	5,000,000	0		0	0	2.950	2.950	JJ	72,111	147,500	06/26/2015	07/01/2022
749868-AQ-4	REEF AMERICA II PP			1	1	5,000,000</															

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
780082-AD-5	ROYAL BANK OF CANADA				1FE	9,978,600	110.5860	11,058,566	10,000,000	9,985,851	0	1,973	0	0	4.650	4.677	JJ	198,917	465,000	01/22/2016	01/27/2026
78012K-ZD-2	ROYAL BANK OF CANADA				1FE	10,000,000	100.9820	10,098,227	10,000,000	10,000,000	0	0	0	0	2.621	1.620	FMAN	44,403	330,084	01/25/2017	02/01/2022
78013X-RJ-9	ROYAL BANK OF CANADA				1FE	7,300,000	100.1340	7,309,763	7,300,000	7,300,000	0	0	0	0	2.253	2.647	JAJO	32,441	208,998	07/23/2018	07/22/2020
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4FE	1,050,000	106.6600	1,119,933	1,050,000	1,050,000	0	0	0	0	5.500	5.500	MS	14,598	29,196	03/14/2019	09/30/2027
78516F-AB-5	SABAL TRAIL TRANS			1,2	2FE	4,968,450	112.7030	5,635,146	5,000,000	4,970,181	0	1,004	0	0	4.682	4.731	MN	39,017	234,100	05/15/2018	05/01/2038
785592-AE-6	SABINE PASS LIQUEFACTION			1	2FE	837,341	102.8270	852,437	829,000	830,518	0	(1,330)	0	0	5.625	5.448	FA	19,430	46,631	03/11/2014	02/01/2021
785592-AM-8	SABINE PASS LIQUEFACTION			1,2	2FE	1,115,000	112.2870	1,252,005	1,115,000	1,115,000	0	0	0	0	5.625	5.625	MS	20,906	62,719	01/14/2016	03/01/2025
79466L-AF-1	SALESFORCE.COM INC	LS		1,2	1FE	3,999,000	109.8460	4,393,840	4,000,000	3,999,147	0	87	0	0	3.700	3.703	AO	32,889	148,000	04/05/2018	04/11/2028
797440-BM-5	SAN DIEGO GAS & EL	LS		1	1FE	6,510,740	112.3160	7,227,553	6,435,000	6,508,561	0	(2,007)	0	0	4.500	4.415	FA	109,395	289,575	10/19/2018	08/15/2040
816851-BD-0	SEMPRA ENERGY				2FE	1,771,574	100.0160	1,775,288	1,775,000	1,772,486	0	911	0	0	2.501	2.940	JAJO	9,618	12,716	08/14/2019	01/15/2021
824348-BF-2	SHERWIN-WILLIAMS CO/THE			1,2	2FE	9,707,500	107.3690	10,736,853	10,000,000	9,745,274	0	36,201	0	0	3.950	4.435	JJ	182,139	395,000	12/18/2018	01/15/2026
828807-DC-8	SIMON PROPERTY GROUP INC			1,2	1FE	2,324,287	105.8180	2,563,972	2,423,000	2,336,530	0	9,804	0	0	3.375	3.932	JD	3,635	81,776	10/01/2018	06/15/2027
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	3,000,000	105.6720	3,170,151	3,000,000	3,000,000	0	0	0	0	5.000	5.000	FA	62,500	150,000	06/26/2017	08/01/2027
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1FE	3,996,120	133.7290	5,349,159	4,000,000	3,996,938	0	92	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
842587-CW-5	SOUTHERN CO			1,2	2FE	9,957,900	107.7230	10,772,253	10,000,000	9,963,547	0	1,495	0	0	4.250	4.281	JJ	212,500	425,000	05/19/2016	07/01/2036
84265V-AA-3	SOUTHERN COPPER CORP			1	2FE	973,242	137.7450	1,377,446	1,000,000	979,223	0	.672	0	0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	4,998,350	102.9590	5,147,944	5,000,000	4,999,719	0	183	0	0	4.600	4.604	JD	10,222	235,000	06/06/2011	06/15/2021
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1,2	4FE	382,485	101.2990	380,886	376,000	382,450	0	(35)	0	0	4.875	4.475	MN	3,462	0	12/18/2019	11/01/2027
84861T-AC-2	SPIRIT REALTY LP			1	2FE	8,450,806	107.4790	9,135,730	8,500,000	8,462,895	0	4,641	0	0	4.450	4.526	MS	111,374	378,250	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	4FE	426,088	108.1230	414,110	383,000	418,945	0	(3,067)	0	0	6.875	5.523	MN	3,365	26,331	07/20/2017	11/15/2028
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3FE	793,433	104.3130	868,927	833,000	796,729	0	3,297	0	0	5.000	5.754	FA	15,734	20,825	03/07/2019	02/15/2027
855244-AQ-2	STARBUCKS CORP	LS		1,2	2FE	10,989,880	107.8910	11,867,976	11,000,000	10,991,727	0	1,314	0	0	3.800	3.815	FA	157,911	423,806	08/08/2018	08/15/2025
857477-AL-7	STATE STREET CORP				1FE	1,983,020	103.1610	2,063,223	2,000,000	1,991,695	0	2,296	0	0	3.100	3.231	MN	7,922	62,000	01/21/2016	05/15/2023
857477-AT-0	STATE STREET CORP				1FE	9,986,600	107.6070	10,760,724	10,000,000	9,991,879	0	1,281	0	0	3.550	3.566	FA	131,153	355,000	08/13/2015	08/18/2025
862121-AA-7	STORE CAPITAL CORP PP				2FE	5,000,000	109.5810	5,479,061	5,000,000	5,000,000	0	0	0	0	4.730	4.731	MN	26,278	236,500	04/26/2016	04/28/2026
863667-AN-1	STRYKER CORP	LS		1,2	1FE	6,954,360	106.4740	7,453,202	7,000,000	6,969,864	0	4,266	0	0	3.500	3.578	MS	72,139	245,000	03/03/2016	03/15/2026
86765B-AG-4	SUNOCO LOGISTICS PARTNER			1	2FE	996,720	100.3380	1,003,385	1,000,000	999,949	0	411	0	0	5.500	5.543	FA	20,778	55,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER			1	2FE	999,480	104.4140	1,044,137	1,000,000	999,879	0	53	0	0	4.650	4.656	FA	17,567	46,500	07/28/2011	02/15/2022
86787E-AW-7	SUNTRUST BANK			2	1FE	14,515,704	100.2910	14,549,249	14,507,000	14,511,751	0	(2,906)	0	0	2.723	2.887	FMAN	65,832	461,451	08/03/2018	08/02/2022
86787X-AA-3	SUNTRUST CAPITAL I				2FE	5,263,475	94.9780	5,352,015	5,635,000	5,298,266	0	34,791	0	0	2.580	4.245	FMAN	18,981	168,673	02/13/2019	05/15/2027
871829-AJ-6	SYSCO CORP			1	2FE	4,359,120	124.0590	4,962,369	4,000,000	4,341,878	0	(14,472)	0	0	5.375	4.605	MS	59,722	215,000	10/17/2018	09/21/2035
87265H-AE-9	TRI POINTE GROUP INC			1,2	3FE	4,971,850	102.7350	5,136,751	5,000,000	4,991,078	0	5,591	0	0	4.875	5.000	JJ	121,875	243,750	05/23/2016	07/01/2021
87422V-AF-5	TALEN ENERGY SUPPLY LLC			1,2	3FE	2,020,000	105.2880	2,105,756	2,000,000	2,019,478	0	(522)	0	0	7.250	6.988	MN	18,528	70,083	11/06/2019	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC			1,2	3FE	5,403,750	101.6750	5,592,105	5,500,000	5,405,559	0	1,809	0	0	6.625	6.906	JJ	175,102	0	11/07/2019	01/15/2028
87612E-AU-0	TARGET CORP			1	1FE	3,046,920	155.2410	4,657,233	3,000,000	3,038,118	0	(1,045)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP			1,2	1FE	2,999,700	108.5890	3,257,678	3,000,000	2,999,762	0	62	0	0	3.375	3.376	AO	21,375	55,688	03/18/2019	04/15/2029
877249-AD-4	TAYLOR MORRISON			1,2	3FE	895,365	108.1270	982,875	909,000	897,534	0	2,169	0	0	5.625	5.972	MS	17,044	51,131	02/06/2019	03/01/2024
87724R-AB-8	TAYLOR MORRISON COMM			1,2	3FE	2,370,000	109.0610	2,584,734	2,370,000	2,370,000	0	0	0	0	5.750	5.750	JJ	56,781	0	07/18/2019	01/15/2028
88033G-DA-5	TENET HEALTHCARE			1,2	3FE	349,000	105.6000	368,542	349,000	349,000	0	0	0	0	5.125	5.125	MN	6,211	0	08/12/2019	11/01/2027
88150*-AA-1	TERRENO REALTY PP			1	.2	8,000,000	103.4190	8,273,513	8,000,000	8,000,000	0	0	0	0	4.230	4					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902973-AZ-9	U S BANCORP			2	2FE	3,504,375	110.0600	3,852,101	3,500,000	3,504,375	0	0	0	0	5.300	5.293	AO	39,161	185,500	02/02/2017	01/01/9999
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1FE	4,950,350	102.3510	5,117,566	5,000,000	4,968,080	0	6,826	0	0	2.600	2.757	MN	20,222	130,000	05/02/2017	05/05/2024
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1FE	8,935,020	104.6410	9,417,720	9,000,000	8,949,510	0	11,055	0	0	3.250	3.395	MS	92,625	292,500	09/04/2018	03/07/2024
906548-CD-2	UNION ELECTRIC			1	1FE	1,100,740	100.2400	1,002,403	1,000,000	1,001,457	0	(17,303)	0	0	5.000	3.223	FA	20,833	50,000	10/03/2013	02/01/2020
907818-DV-7	UNION PACIFIC CORP			1,2	1FE	992,470	105.7950	1,057,947	1,000,000	996,574	0	737	0	0	3.750	3.839	MS	11,042	37,500	01/07/2014	03/15/2024
907818-EM-6	UNION PACIFIC CORP			1,2	1FE	5,280,798	105.9080	5,295,406	5,000,000	5,260,287	0	(7,085)	0	0	3.799	3.473	AO	47,488	189,950	12/22/2016	10/01/2051
911312-AN-6	UNITED PARCEL SERVICE			1	1FE	3,943,510	121.5210	4,860,821	4,000,000	3,953,040	0	1,260	0	0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
911365-BH-6	NA UNITED RENTALS			1,2	3FE	5,000,000	103.0190	5,150,961	5,000,000	5,000,000	0	0	0	0	4.625	4.625	AO	48,819	231,250	09/08/2017	10/15/2025
911365-BK-9	NA UNITED RENTALS			1,2	3FE	1,669,815	110.0490	1,756,377	1,596,000	1,660,973	0	(8,842)	0	0	6.500	5.549	JD	4,611	116,708	02/28/2019	12/15/2026
91159H-HK-9	US BANCORP			2	1FE	4,989,600	106.3610	5,318,026	5,000,000	4,994,653	0	1,027	0	0	3.600	3.625	MS	55,000	180,000	09/08/2014	09/11/2024
913017-AT-6	UNITED TECHNOLOGIES				2FE	2,560,740	129.7660	2,595,312	2,000,000	2,367,169	0	(34,981)	0	0	6.700	4.137	FA	55,833	134,000	11/06/2013	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2FE	1,994,140	139.0970	2,781,932	2,000,000	1,995,603	0	125	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
913017-CH-0	UNITED TECHNOLOGIES			1,2	2FE	3,287,765	102.4570	3,765,300	3,675,000	3,352,648	0	40,063	0	0	2.650	4.137	MN	16,231	97,388	05/09/2018	11/01/2026
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	4,385,323	147.8800	4,806,113	3,250,000	4,323,487	0	(38,711)	0	0	6.875	4.244	FA	84,410	223,438	05/14/2018	02/15/2038
91324P-BM-3	UNITEDHEALTH GROUP INC			1	1FE	1,075,180	100.9890	1,009,887	1,000,000	1,005,495	0	(9,932)	0	0	3.875	2.845	AO	8,181	38,750	04/17/2012	10/15/2020
91324P-BT-8	UNITEDHEALTH GROUP INC			1,2	1FE	5,963,080	102.3970	6,143,808	6,000,000	5,990,838	0	4,660	0	0	3.375	3.460	MN	25,875	202,500	09/23/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1FE	4,669,950	101.8630	5,093,150	5,000,000	4,904,523	0	40,776	0	0	2.875	3.786	MS	42,326	143,750	08/23/2013	03/15/2022
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1FE	9,907,600	106.9210	10,692,061	10,000,000	9,911,300	0	1,774	0	0	3.750	3.802	AO	79,167	375,000	10/18/2017	10/15/2047
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1FE	4,989,950	107.9940	5,399,679	5,000,000	4,991,276	0	1,277	0	0	3.700	3.733	JD	8,222	183,972	12/13/2018	12/15/2025
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1FE	1,581,660	105.0510	1,575,762	1,500,000	1,581,576	0	(84)	0	0	3.500	3.120	FA	22,750	0	12/18/2019	08/15/2039
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4FE	1,366,700	98.8170	1,367,629	1,384,000	1,371,971	0	1,994	0	0	5.125	5.321	FA	26,796	70,930	04/11/2017	02/15/2025
91913Y-AL-4	VALERO ENERGY CORP	L.S.			2FE	7,947,170	132.3860	10,590,880	8,000,000	7,958,261	0	1,230	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AD-9	VENTAS REALTY LP/CAP CRP			1,2	2FE	2,970,360	105.0480	3,151,436	3,000,000	2,985,524	0	3,013	0	0	3.750	3.872	MN	18,750	112,500	08/01/2014	05/01/2024
92277G-AJ-6	VENTAS REALTY LP/CAP CRP			1,2	2FE	4,990,550	102.6590	5,132,966	5,000,000	4,993,366	0	860	0	0	3.250	3.272	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AN-7	VENTAS REALTY LP/CAP CRP	L.S.			2FE	4,997,700	109.9990	5,499,938	5,000,000	4,997,802	0	102	0	0	4.400	4.406	JJ	101,444	201,667	08/06/2018	01/15/2029
92340L-AC-3	VEREIT OPERATING PARTNER			1,2	2FE	3,853,831	105.1200	4,262,604	4,055,000	3,886,645	0	18,067	0	0	3.950	4.602	FA	60,510	160,173	02/22/2018	08/15/2027
92340L-AD-1	VEREIT OPERATING PARTNER			1,2	2FE	2,483,200	109.5090	2,737,715	2,500,000	2,485,757	0	2,149	0	0	4.625	4.738	MN	19,271	120,443	10/04/2018	11/01/2025
92343V-CV-4	VERIZON COMMUNICATIONS			1	2FE	9,933,989	113.0220	11,302,194	10,000,000	9,944,027	0	2,378	0	0	4.272	4.321	JJ	196,987	427,200	08/25/2015	01/15/2036
92343V-DS-0	VERIZON COMMUNICATIONS			1	2FE	3,527,721	127.7370	4,621,512	3,618,000	3,530,992	0	1,251	0	0	5.012	5.172	AO	38,282	181,334	07/11/2017	04/15/2049
92418H-AH-2	VERMONT GAS SYSTEMS PP			1	.2	5,000,000	100.0480	5,002,420	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2FE	3,201,180	140.2560	4,207,690	3,000,000	3,123,611	0	(7,530)	0	0	7.875	7.309	JJ	99,094	236,250	05/01/2002	07/30/2030
92552V-AK-6	VIASAT INC			1,2	4FE	2,328,000	103.0490	2,398,979	2,328,000	2,328,000	0	0	0	0	5.625	5.625	MS	38,558	130,950	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.			1	2FE	1,168,020	125.5410	1,255,406	1,000,000	1,137,367	0	(4,463)	0	0	6.750	5.526	AO	16,125	67,500	08/25/2011	10/05/2037
927804-FU-3	VIRGINIA ELECTRIC & POWER			1,2	1FE	1,934,680	104.1890	2,083,781	2,000,000	1,945,181	0	7,982	0	0	3.150	3.660	JJ	29,050	63,000	09/05/2018	01/15/2026
927804-GC-2	VIRGINIA ELECTRIC & POWER			1,2	1FE	1,017,420	101.4490	1,014,486	1,000,000	1,017,419	0	(1)	0	0	3.300	3.208	JD	2,383	0	12/26/2019	12/01/2049
92783H-AA-4	VA INT'L GATEWAY PP			4	1PL	2,777,109	109.8870	3,051,690	2,777,109	2,777,109	0	0	0	0	3.930	3.949	MJSD	303	109,042	08/18/2014	06/30/2030
92826C-AD-4	VISA INC			1,2	1FE	5,180,968	105.7390	5,498,431	5,200,000	5,187,954	0	1,810	0	0	3.150	3.193	JD	7,735	163,800	12/09/2015	12/14/2025
92826C-AE-2	VISA INC			1,2	1FE	6,990,550	117.8520	8,249,605	7,000,000	6,991,891	0	352	0	0	4.150	4.160	JD	13,718	290,500	12/09/2015	12/14/2035
92840V-AA-0	VISTRA OPERATIONS CO LLC			1,2	3FE	1,065,924	106.0850	1,129,806	1,065,000	1,065,709	0	(161)	0	0	5.500	5.480					

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
96926J-AC-1	WILLIAM CARTER			1,2	3FE	334,000		107,3160	334,000	334,000	0	0	0	0	5.625	5.625	MS		5,532	9,446	02/28/2019	03/15/2027
969457-BD-1	WILLIAMS COS INC			1	2FE	2,985,720		131,1420	3,000,000	2,990,782	0	484	0	0	7.750	7.791	JD		10,333	232,500	11/29/2001	06/15/2031
969457-BW-9	WILLIAMS COS INC			1,2	2FE	2,992,140		107,8470	3,000,000	2,996,036	0	780	0	0	4.550	4.583	JD		2,654	136,500	06/19/2014	06/24/2024
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646		100,6200	500,000	499,992	0	37	0	0	5.250	5.258	MS		7,729	26,250	07/12/2010	03/15/2020
976656-BP-2	WISC ELEC POWER				1FE	4,225,750		124,6730	5,000,000	4,581,589	0	33,964	0	0	6.500	7.879	JD		27,083	325,000	07/06/2000	06/01/2028
98385X-AJ-5	XTO ENERGY INC			1	1FE	11,066,940		135,0060	9,000,000	10,681,723	0	(69,198)	0	0	6.100	4.470	AO		137,250	549,000	10/03/2013	04/01/2036
98956P-AL-6	ZIMMER HOLDINGS INC			1,2	2FE	4,987,450		102,0440	5,000,000	4,995,694	0	1,818	0	0	3.150	3.190	AO		39,375	157,500	03/10/2015	04/01/2022
012873-AK-1	ALBERTA ENERGY	A		1	2FE	4,136,640		122,3370	4,000,000	4,089,991	0	(5,069)	0	0	7.375	7.083	MN		49,167	295,000	11/09/2006	11/01/2031
06368B-GS-1	BANK OF MONTREAL	A		2	2FE	1,495,594		104,8340	1,430,000	1,495,352	0	(243)	0	0	3.803	3.149	JD		2,417	0	12/17/2019	12/15/2032
071734-AH-0	BAUSCH HEALTH COS INC	A		1,2	4FE	182,000		102,5970	182,000	182,000	0	0	0	0	5.000	5.000	JJ		25	0	12/17/2019	01/30/2028
12201P-AN-6	BURLINGTON RESOURCES FINANCE	A		1	1FE	2,319,339		143,4650	1,732,000	2,169,618	0	(27,014)	0	0	7.400	4.619	JD		10,681	128,168	10/03/2013	12/01/2031
13607R-AE-0	CANADIAN IMPERIAL BANK	A			1FE	20,000,000		100,6840	20,000,000	20,000,000	0	0	0	0	2.547	2.994	MLSD		26,889	638,835	09/06/2018	09/13/2023
136375-BN-1	CANADIAN NATL RAILWAYS	A		1	1FE	7,302,960		138,9540	6,000,000	7,067,216	0	(42,593)	0	0	6.200	4.640	JD		31,000	372,000	10/03/2013	06/01/2036
136385-AL-5	CANADIAN NATL RESOURCES	LS	A	1	2FE	3,500,750		129,7830	3,250,000	3,469,671	0	(4,605)	0	0	6.250	5.633	MS		59,809	187,500	12/23/2019	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RAILWAY	A		1	2FE	3,441,140		134,2810	4,000,000	3,544,645	0	12,549	0	0	5.950	7.088	MN		30,411	238,000	03/11/2008	05/15/2037
146900-AQ-8	CASCADES INC	LS	A	1,2	3FE	16,000,000		102,5710	16,000,000	16,000,000	0	0	0	0	5.750	5.750	JJ		424,222	920,000	05/11/2015	07/15/2023
349553-AM-9	FORTIS INC	A		1,2	2FE	5,001,551		101,9570	5,190,000	5,040,194	0	19,305	0	0	3.055	3.539	AO		38,317	158,555	12/19/2017	10/04/2026
443628-AF-9	HUDBAY MINERALS INC	A		1,2	4FE	1,665,398		103,6820	1,653,000	1,660,872	0	(4,526)	0	0	7.250	6.918	JJ		55,261	119,843	01/10/2019	01/15/2023
443628-AG-7	HUDBAY MINERALS INC	LS	A	1,2	4FE	2,522,863		105,4610	2,441,000	2,519,861	0	(3,002)	0	0	7.625	6.436	JJ		85,825	0	11/12/2019	01/15/2025
448055-AP-8	HUSKY ENERGY INC	A		1,2	2FE	7,995,120		107,6990	8,000,000	7,995,774	0	.654	0	0	4.400	4.407	AO		74,311	205,333	03/13/2019	04/15/2029
552697-AQ-7	MDC PARTNERS INC	LS	A	1,2	4FE	4,600,625		90,6100	4,500,000	4,555,483	0	(21,576)	0	0	6.500	5.926	MN		48,750	292,500	11/01/2017	05/01/2024
65334H-AG-7	NEXEN INC	A		1	1FE	1,889,980		136,6350	2,000,000	1,912,704	0	2,564	0	0	6.400	6.833	MN		16,356	128,000	06/21/2007	05/15/2037
65548P-AE-6	NORBORD INC	A		1	3FE	851,743		106,9950	833,000	848,422	0	(3,321)	0	0	6.250	5.625	AO		10,991	52,063	03/07/2019	04/15/2023
66977W-AP-4	NOVA CHEMICALS CORP	A		1,2	3FE	420,875		102,6270	455,000	425,042	0	4,167	0	0	5.000	6.480	MN		3,792	22,750	02/06/2019	05/01/2025
67077M-AG-3	NUTRIEN LTD COM	A		1	2FE	2,291,788		118,4870	2,000,000	2,278,650	0	(7,814)	0	0	5.625	4.582	JD		9,375	112,500	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM	A		1,2	2FE	1,036,820		112,2640	1,000,000	1,035,433	0	(853)	0	0	4.900	4.647	JD		4,083	49,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING	A		1,2	4FE	355,000		100,7480	355,000	355,000	0	.0	0	0	4.375	4.375	MN		1,812	0	11/14/2019	01/15/2028
698900-AG-2	PANCANADIAN ENERGY CORP	A		1	2FE	1,997,340		120,9640	2,000,000	1,998,268	0	.90	0	0	7.200	7.211	MN		24,000	144,000	10/31/2001	11/01/2031
70137T-AL-9	PARKLAND FUEL CORP	A		1,2	3FE	2,171,000		105,7540	2,171,000	2,171,000	0	.0	0	0	6.000	6.000	AO		32,565	130,260	03/16/2018	04/01/2026
71644E-AG-7	PETRO-CANADA	A		1	1FE	2,728,320		129,6850	3,000,000	2,794,569	0	7,492	0	0	5.950	6.669	MN		22,808	178,500	07/06/2007	05/15/2035
74819R-AP-1	QUEBECOR MEDIA INC	A		1	3FE	508,000		108,9820	508,000	508,000	0	.0	0	0	5.750	5.750	JD		1,298	29,210	05/21/2013	01/15/2023
77381W-AA-4	ROCKPOINT GAS STORAGE CA	A		1,2	4FE	982,500		97,9240	1,000,000	982,846	0	.346	0	0	7.000	7.597	MS		17,694	0	12/05/2019	03/31/2023
89114Q-CC-0	TORONTO DOMINION BANK	A			1FE	7,400,000		100,1280	7,400,000	7,400,000	0	.0	0	0	2.170	2.409	MLSD		6,690	45,069	09/10/2019	03/17/2021
91831A-AB-7	VRX ESCROW CORP	A		2	4FE	512,593		101,3090	532,000	516,395	0	3,802	0	0	5.875	6.865	MN		3,994	31,255	01/23/2019	05/15/2023
91911K-AE-2	VALEANT PHARMA	A		1,2	4FE	693,866		100,5750	693,000	693,036	0	(213)	0	0	5.500	5.468	MS		12,705	38,115	03/09/2015	03/01/2023
92658T-AQ-1	VIDEOTRON LTD	A		1	3FE	339,000		105,6360	339,000	339,000	0	.0	0	0	5.000	5.000	JJ		7,816	16,950	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA	A		1	2FE	1,993,740		120,6790	2,000,000	1,994,912	0	.141	0	0	6.900	6.925	MN		17,633	138,000	11/13/2007	11/15/2037
C1467F-AA-5	CSL GROUP INC. PP			4	.3	583,334		99,7350	583,334	583,334	0	.0	0	0	5.440	5.440	MS		9,344	31,733	01/31/2011	03/15/2021
000000-00-0	HUTCHISON WHAMPOA FIN	D			1FE	3,995,360		104,5100	4,000,000	3,997,550	0	.456	0	0	3.625	3.639	AO		24,669	145,000	10/28/2014	10/31/2024
00507U-AR-2	ALLERGAN FUNDING SCS	D		1,2	2FE	2,522,075		102,2910	2,500,000	2,507,159	0	(3,305)	0	0	3.450	3.305	MS		25,396	86,250	03/10/2015	03/15/2022
00507U-AT-8	ALLERGAN FUNDING SCS	D		1,2	2FE	10,1																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565Q-CP-1	BP CAPITAL MARKETS	D		1	1FE	2,023,080	106.7120	2,134,248	2,000,000	2,010,666	0	(2,364)	0	0	3.814	3.673	FA	29,876	76,280	03/28/2014	02/10/2024
05674X-AA-9	SUZANO AUSTRIA GMBH	D		1	2FE	7,305,000	111.9980	7,839,867	7,000,000	7,252,324	0	(31,871)	0	0	5.750	5.094	JJ	186,715	402,500	05/08/2018	07/14/2026
06738E-AE-5	BARCLAYS PLC	D			2FE	1,510,005	104.5300	1,567,950	1,500,000	1,507,220	0	(1,241)	0	0	3.650	3.548	MS	15,969	54,750	09/13/2017	03/16/2025
06738E-AS-4	BARCLAYS PLC	LS		1,2	2FE	5,000,000	102.5010	5,125,026	5,000,000	5,000,000	0	0	0	0	3.684	3.684	JJ	87,495	184,200	01/03/2017	01/10/2023
06849A-AB-5	BARRICK INTL BK CORP	D		1	2FE	1,972,336	127.8130	2,556,270	2,000,000	1,977,971	0	712	0	0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
09659W-2E-3	BNP PARIBAS	D			1FE	4,854,580	103.5370	5,176,847	5,000,000	4,889,028	0	32,284	0	0	3.500	4.257	MS	58,333	175,000	12/07/2018	03/01/2023
09852A-AC-0	BORAL FINANCE PTY LTD	D		1,2	2FE	1,990,720	100.6510	2,013,014	2,000,000	1,992,347	0	767	0	0	3.750	3.804	MN	12,500	75,000	10/24/2017	05/01/2028
10373Q-AJ-9	BP CAPITAL MARKETS	D		1	1FE	4,965,710	103.1990	5,159,927	5,000,000	4,975,957	0	9,781	0	0	3.245	3.460	MN	24,788	162,250	12/14/2018	05/06/2022
10373Q-AL-4	BP CAPITAL MARKETS	D		1	1FE	5,407,517	102.2530	5,726,148	5,600,000	5,450,688	0	41,241	0	0	2.750	3.600	MN	21,817	154,000	12/14/2018	05/10/2023
111021-AE-1	BRITISH TELECOM PLC	D		1	2FE	2,165,540	154.0270	3,080,536	2,000,000	2,109,745	0	(5,769)	0	0	9.625	8.832	JD	8,556	192,500	06/08/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK	D		1	1FE	1,968,660	137.4850	2,749,698	2,000,000	1,976,520	0	824	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12591D-AC-5	CNOOC FIN 2014 ULC	D		1	1FE	3,040,722	107.1460	3,214,380	3,000,000	3,025,962	0	(5,385)	0	0	4.250	4.030	AO	21,604	127,500	02/17/2017	04/30/2024
12615T-AB-4	CNOOC FINANCE	D			1FE	4,460,810	124.2780	6,213,910	5,000,000	4,624,549	0	17,348	0	0	5.500	6.340	MN	30,556	275,000	10/20/2006	05/21/2033
12634G-AA-1	CNOOC FINANCE 2015 AU	D			1FE	501,215	100.1330	500,665	500,000	500,588	0	(627)	0	0	2.625	2.280	MN	2,042	6,563	08/14/2019	05/05/2020
12674T-AA-4	CWCLN	D		1,2	3FE	1,240,063	107.0370	1,337,963	1,250,000	1,240,909	0	846	0	0	6.875	7.000	JJ	39,627	42,969	03/27/2019	09/15/2027
13323A-AB-6	CAMELOT FINANCE SA	D		1,2	4FE	1,818,000	102.5390	1,864,152	1,818,000	1,818,000	0	0	0	0	4.500	4.500	MN	14,999	0	10/25/2019	11/01/2026
14214X-BB-8	CARILLION PLC PP	D		1	6*	0	0.0000	0	1,000,000	0	0	0	0	0	4.850	0.000	MN	0	0	11/02/2012	01/06/2019
151290-BV-4	CEMEX SAB-SPONS ADR	D		1	3FE	700,000	104.2620	729,837	700,000	700,000	0	0	0	0	5.450	5.450	MN	4,451	0	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV	D		1,2	4FE	6,800,000	106.8080	7,262,947	6,800,000	6,800,000	0	0	0	0	7.000	7.000	JD	21,156	476,000	06/01/2018	06/15/2026
21688A-AH-4	RABOBANK	D		1	1FE	1,968,440	100.0060	2,000,118	2,000,000	1,975,822	0	7,382	0	0	2.490	3.311	JAJO	11,479	60,997	01/04/2019	01/10/2023
21986B-BS-4	CORP ANDINA DE FOMENTO	D		1	1FE	2,193,740	104.6450	2,092,893	2,000,000	2,054,257	0	(20,909)	0	0	4.375	3.217	JD	3,889	87,500	08/14/2012	06/15/2022
21987B-AH-8	CODELCO INC	D		1,2	1FE	1,964,740	104.2100	2,084,208	2,000,000	1,972,077	0	3,117	0	0	3.625	3.839	FA	30,208	72,500	07/25/2017	08/01/2027
22546Q-AP-2	CREDIT SUISS NEW YORK	D		1	1FE	4,133,993	106.2060	4,299,210	4,048,000	4,108,723	0	(11,936)	0	0	3.625	3.275	MS	45,652	146,740	09/13/2017	09/09/2024
24820R-AG-3	STATOIL	D		1	1FE	2,096,207	130.5890	2,644,436	2,025,000	2,067,077	0	(3,449)	0	0	6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM	D			2FE	4,824,420	146.6710	6,600,212	4,500,000	4,792,517	0	(92,682)	0	0	8.750	7.747	JD	17,500	350,000	12/23/2019	06/15/2030
26151A-AA-7	DRAX FINCO PLC	D		1,2	3FE	3,045,000	106.3030	3,189,077	3,000,000	3,038,677	0	(6,323)	0	0	6.625	6.191	MN	33,125	99,375	05/02/2019	11/01/2025
268317-AC-8	ELECTRICITE DE FRANCE	D		1	1FE	985,510	144.8360	1,448,357	1,000,000	987,852	0	295	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AU-8	ELECTRICITE DE FRANCE	D		1,2	1FE	12,907,173	111.0050	13,809,058	12,440,000	12,897,815	0	(11,236)	0	0	4.500	3.966	MS	155,500	405,000	12/18/2019	09/21/2028
26874R-AA-6	ENI SPA	D		1	2FE	1,050,270	101.2290	1,012,292	1,000,000	1,005,532	0	(7,173)	0	0	4.150	3.396	AO	10,375	41,500	02/14/2013	10/01/2020
29268B-AC-5	ENEL FINANCE	D		1	2FE	2,037,170	133.4220	2,668,437	2,000,000	2,029,567	0	(874)	0	0	6.800	6.656	MS	40,044	136,000	10/16/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA	D		1	2FE	2,964,720	111.1470	3,334,425	3,000,000	2,969,120	0	2,871	0	0	4.875	5.026	JD	7,719	146,250	06/07/2018	06/12/2028
29278G-AJ-7	ENEL FINANCE INTL NV	D		1	2FE	5,962,140	109.0980	6,545,854	6,000,000	5,968,261	0	4,746	0	0	4.625	4.732	MS	82,479	277,500	09/11/2018	09/14/2025
29441W-AB-1	EQUATE PETROCHEMICAL BV	D			2FE	6,885,480	100.4270	7,029,906	7,000,000	6,950,843	0	21,478	0	0	3.000	3.338	MS	68,833	210,000	10/27/2016	03/03/2022
31572U-AF-3	FIBRIA OVERSEAS FINANCE	LS		1	2FE	2,090,000	109.6180	2,192,352	2,000,000	2,074,920	0	(8,725)	0	0	5.500	4.865	JJ	50,111	110,000	03/19/2018	01/17/2027
35177P-AL-1	ORANGE SA	D		1	2FE	8,742,187	155.0820	13,569,717	8,750,000	8,743,124	0	247	0	0	9.000	9.008	MS	262,500	787,500	11/18/2008	03/01/2031
35177P-AH-7	ORANGE SA	D		1	2FE	3,036,120	103.7380	3,112,152	3,000,000	3,008,708	0	(4,854)	0	0	4.125	3.947	MS	36,781	123,750	09/25/2013	09/14/2021
36164Q-MS-4	GE CAPITAL INTL FUNDING	D		1	2FE	3,240,775	100.0330	3,233,083	3,232,000	3,233,836	0	(2,063)	0	0	2.342	2.276	MN	9,672	75,693	07/08/2016	11/15/2020
36164Q-NA-2	GE CAPITAL INTL FUNDING	D		1	2FE	2,026,136	106.6700	2,106,738	1,975,000	2,019,785	0	(1,948)	0	0	4.418	4.221	MN	11,149	87,256	07/08/2016	11/15/2035
404280-BB-4	HSBC HOLDINGS PLC-SPONS	D		1	1FE	1,571,190	106.5370	1,598,050	1,500,000	1,554,344	0	(7,519)	0	0	3.900	3.268	MN	5,850	58,500	09/13/2017	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC-SPONS	D		2	1FE	10,199,100	106.8880	10,688,813	10,000,000	10,160,844											

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50201D-AA-1	LIKAI	D		1,2	4FE	280,963		106.5250	283,355	266,000	280,873	0	(.90)	0	6.750	5.408	AO	3,292	0	12/17/2019	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	L.S.	D	2	1FE	9,465,506		104.1420	9,789,353	9,400,000	9,465,486	0	(.20)	0	3.574	3.470	MN	50,393	285,920	12/26/2019	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1FE	2,989,410		110.2480	3,307,446	3,000,000	2,990,970	0	.893	0	4.375	4.419	MS	36,094	131,250	03/15/2018	03/22/2028
552081-AD-3	LYONDELLBASELL IND NV		D	1	2FE	1,140,170		106.1030	1,061,028	1,000,000	1,036,377	0	(18,372)	0	6.000	3.964	MN	7,667	60,000	09/26/2013	11/15/2021
55977W-2B-7	MAEXIM		D		2FE	10,260,000		100.1120	10,011,242	10,000,000	10,007,515	0	(92,368)	0	4.000	3.053	JJ	167,778	400,000	03/06/2017	01/30/2020
561233-AA-5	MALLINCKRODT FIN/SB		D	1,2	6FE	2,452,671		40.9570	2,457,401	6,000,000	2,452,671	0	17,180	3,495,717	5.750	6.111	FA	143,750	345,000	08/08/2017	08/01/2022
58284M-AD-6	MEXICO CITY AIRPORT TRUST	L.S.	D	1,2	2FE	1,987,960		103.2910	2,065,826	2,000,000	1,988,205	0	.178	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
61238Q-AA-6	BASELL FINANCE CO BV		D		2FE	4,469,016		130.7760	4,490,832	3,434,000	4,084,262	0	(73,696)	0	8.100	4.940	MS	81,901	278,154	05/13/2014	03/15/2027
656531-AJ-9	STATOIL ASA		D	1	1FE	1,048,040		134.5730	1,345,729	1,000,000	1,029,323	0	(2,295)	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA		D	1,2	4FE	661,500		99.3870	695,706	700,000	663,238	0	1,738	0	5.750	6.784	AO	6,820	20,125	08/21/2019	04/30/2026
715604-AA-2	PERU LNG SRL		D	1	3FE	5,013,000		98.6850	4,934,234	5,000,000	5,011,550	0	(.832)	0	5.375	5.345	MS	73,906	268,750	03/16/2018	03/22/2030
71654Q-QK-6	PETROLEOS MEXICANOS		D	1	2FE	936,500		99.4210	994,212	1,000,000	940,390	0	3,890	0	5.350	6.300	FA	20,657	26,750	04/23/2019	02/12/2028
75405U-AA-4	RAS LAFFAN LNG L11		D	1	1FE	4,000,000		115.3160	4,612,636	4,000,000	4,000,000	0	.0	0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D	1	1FE	2,996,530		104.4200	3,132,609	3,000,000	2,998,712	0	.312	0	3.625	3.637	MS	30,208	108,750	03/26/2014	09/21/2023
759470-AK-3	RELANCE INDUSTRIES		D		2FE	3,294,750		178.1030	5,343,079	3,000,000	3,294,750	0	.0	0	10.250	9.331	JJ	141,792	307,500	02/26/1997	01/15/1997
780097-BG-5	ROYAL BANK OF SCOTLAND	L.S.	D	2	2FE	10,000,000		112.8300	11,283,019	10,000,000	10,000,000	0	.0	0	4.892	4.892	MN	58,432	489,200	05/15/2018	05/18/2029
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		D		2FE	2,044,871		101.9140	2,027,073	1,989,000	2,033,513	0	(11,358)	0	5.625	2.121	FA	39,469	0	10/30/2019	08/24/2020
780641-AH-9	KONINKLIJKE		D	1	2FE	3,990,069		138.8200	5,552,814	4,000,000	3,994,029	0	.332	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-AF-4	SSE PP		D		2	2,000,000		102.8730	2,057,460	2,000,000	2,000,000	0	.0	0	3.890	3.890	AO	16,208	77,800	04/09/2012	04/16/2022
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1FE	3,966,440		107.1510	4,286,056	4,000,000	3,967,206	0	.766	0	4.250	4.313	AO	35,417	85,000	04/09/2019	04/16/2039
806854-AB-1	SCHLUMBERGER INV		D	1,2	1FE	3,013,330		102.0760	3,062,285	3,000,000	3,002,866	0	(1,832)	0	3.300	3.234	MS	29,425	99,000	10/04/2013	09/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV		D		3FE	500,000		106.6560	533,280	500,000	500,000	0	.0	0	4.875	4.875	AO	5,146	24,375	04/10/2013	10/15/2023
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1FE	14,729,700		113.4500	17,017,426	15,000,000	14,747,789	0	5,235	0	4.000	4.105	MN	85,000	600,000	05/05/2016	05/10/2046
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	1,2	2FE	9,998,700		101.9500	10,194,951	10,000,000	9,999,276	0	.182	0	2.875	2.877	MS	78,264	287,500	09/19/2016	09/23/2023
826200-AD-9	SIEMENS FINANCING	L.S.	D	1	1FE	3,009,330		122.3140	3,669,432	3,000,000	3,004,436	0	(.532)	0	6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82620K-AD-5	SIEMENS		D	1	1FE	5,323,044		102.1940	5,226,197	5,114,000	5,207,269	0	(37,409)	0	2.900	2.118	MN	14,007	148,306	10/27/2016	05/27/2022
82620K-AE-3	SIEMENS		D	1	1FE	4,987,300		105.2010	5,260,034	5,000,000	4,992,626	0	1,228	0	3.250	3.280	MN	15,347	162,500	05/18/2015	05/27/2025
82620K-AL-7	SIEMENS		D	1	1FE	1,871,300		99.5450	1,990,895	2,000,000	1,897,257	0	13,352	0	2.350	3.198	AO	9,922	47,000	01/10/2018	10/15/2026
82620K-AQ-6	SIEMENS		D		1FE	30,000,000		100.4620	30,138,468	30,000,000	30,000,000	0	.0	0	2.504	1.747	MJSD	33,382	938,177	03/07/2017	03/16/2022
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1FE	2,028,220		141.7590	2,835,174	2,000,000	2,018,451	0	(.949)	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
82937T-AA-0	SINOPEC		D	1	1FE	1,930,220		101.8200	2,036,402	2,000,000	1,973,773	0	7,306	0	3.125	3.547	AO	11,632	62,500	06/03/2013	04/24/2023
857006-AE-0	STATE GRID OVERSEAS INV	L.S.	D	1	1FE	11,348,790		101.0500	11,590,457	11,470,000	11,402,445	0	27,448	0	2.750	3.012	MN	49,942	315,425	01/09/2018	05/04/2022
85771P-AN-2	STATOIL		D	1	1FE	999,270		106.5250	1,065,249	1,000,000	999,654	0	.75	0	3.700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
86964W-AF-9	SUZANO AUSTRIA GMBH		D	1,2	2FE	2,973,448		112.9480	3,388,453	3,000,000	2,974,416	0	.967	0	6.000	6.124	JJ	83,000	0	08/14/2019	01/15/2029
87656X-AB-0	TATE & LYLE PP		D	1	2	8,000,000		104.4030	8,352,262	8,000,000	8,000,000	0	.0	0	3.830	3.830	AO	52,769	310,400	09/15/2015	10/29/2023
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3FE	2,060,035		111.5950	2,231,895	2,000,000	2,041,304	0	(1,843)	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
87927Y-AA-0	TELECOM ITALIA SPA		D	1	3FE	7,252,500		107.8800	7,551,571	7,000,000	7,186,266	0	(37,247)	0	5.303	4.629	MN	31,965	306,991	03/07/2018	05/30/2024
87938S-AD-4	TELEFONICA EUROPE		D	1	2FE	7,174,460		143.6350	10,054,436	7,000,000	7,108,241	0	(6,413)	0	8.250	8.029	MS	170,042	577,500	12/07/2001	09/15/2030
87969N-AD-7	TELSTRA CORP LTD		D	1,2	1FE	9,804,850		102.9970	10,299,666	10,000,000	9,883,830	0	19,717	0	3.125	3.367	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD		D	1,2	1FE	4,998,750		104.3740	5,218,678	5,000,000	4,998,960	0	.110	0	3.595	3.598	JJ	8			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
A3158#-AA-7	HOFFER FIN SVCS PP	D	1		1PL	14,000,000	100.2720	14,038,039	14,000,000	14,000,000	0	0	0	0	2.690	2.690	JJ	163,193	376,600	07/21/2017	07/25/2020
A3158#-AC-3	HOFFER FIN SVCS PP	D			1PL	10,000,000	103.6760	10,367,626	10,000,000	10,000,000	0	0	0	0	3.410	3.410	JJ	147,767	341,000	07/21/2017	07/25/2024
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV	D			2FE	295,698	109.0610	302,100	277,000	285,672	0	(2,270)	0	0	5.511	4.511	JD	708	15,234	03/09/2015	06/15/2023
D3141#-AC-0	HAUS CRAMER HLDG PP	D	1		3	1,000,000	102.9160	1,029,155	1,000,000	1,000,000	0	0	0	0	4.380	4.380	MN	6,448	43,800	03/21/2013	05/08/2023
D5874#-AE-4	OLDENDORFF DRYBU PP	D	1		2	10,000,000	90.2530	9,025,300	10,000,000	10,000,000	0	0	0	0	4.480	4.480	FA	156,800	448,000	03/03/2015	02/13/2035
F0868*-AB-1	BARILLA FRANCE PP	D			2	3,000,000	103.3230	3,099,691	3,000,000	3,000,000	0	0	0	0	4.760	4.760	JJ	65,847	142,800	07/01/2011	07/15/2021
G0369#-AV-8	ANGLIAN WATER PP	D	1		2FE	4,259,230	105.6220	4,224,889	4,000,000	4,144,977	0	(33,976)	0	0	4.990	3.973	MN	19,406	199,600	06/23/2016	11/26/2023
G0369#-AW-6	ANGLIAN WATER PP	D	1		1FE	6,000,000	104.7690	6,286,152	6,000,000	6,000,000	0	0	0	0	3.290	3.290	AO	35,093	197,400	03/22/2016	04/27/2026
G1257*-AE-1	BOREALIS FUNDING PP	D			2	2,000,000	103.2860	2,065,725	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1257*-AJ-0	BOREALIS FUNDING PP	D			2	5,000,000	101.0120	5,050,600	5,000,000	5,000,000	0	0	0	0	5.360	5.360	FA	98,267	268,000	07/11/2013	08/19/2023
G1969#-AC-0	BALFOUR BEATTY PP	D			3	2,000,000	100.3100	2,006,197	2,000,000	2,000,000	0	0	0	0	4.530	4.530	MS	29,193	90,600	02/01/2013	03/05/2020
G2163#-AH-1	COOKSON GRP PLC PP	C	1		2PL	1,000,000	102.1110	1,021,113	1,000,000	1,000,000	0	0	0	0	4.970	4.968	MS	14,772	49,700	10/20/2010	12/16/2020
G2615#-AB-0	DCC TREAS IRELAN PP	D	1		2	18,411,660	104.2050	18,756,910	18,000,000	18,248,311	0	(69,312)	0	0	4.040	3.595	AO	133,320	727,200	07/12/2017	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	C	1		1	11,738,100	112.6430	11,264,261	10,000,000	10,868,430	0	(200,482)	0	0	6.050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G7219*-AJ-4	PREMIER OIL PLC PP	D	1		3FE	29,513	95.0000	28,037	29,513	29,513	0	0	0	0	8.960	8.960	MN	228	2,644	08/03/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC PP	D	1		3PL	132,235	95.0000	125,624	132,235	132,235	0	0	0	0	9.140	9.151	MS	3,559	12,086	08/03/2017	05/31/2021
G7219*-AR-6	PREMIER OIL PLC PP	D	1		3FE	900,000	95.0000	950,000	1,000,000	957,621	0	25,973	0	0	8.960	12.322	MN	7,716	89,600	07/31/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC PP	D	1		3PL	900,000	95.0000	950,000	1,000,000	957,767	0	26,007	0	0	9.140	12.516	MS	26,912	91,400	07/31/2017	05/31/2021
G8781#-AC-3	THAMES WATER PP	D	1		1	10,000,000	105.0490	10,504,923	10,000,000	10,000,000	0	0	0	0	3.570	3.570	MS	98,175	357,000	02/26/2018	03/22/2025
G9160#-AA-6	UKPNS PP	D	1		2	2,000,000	103.4770	2,069,530	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JD	4,722	100,000	12/08/2011	12/14/2021
K2162#-AA-4	DANISH CROWN PP	D	1		2	2,000,000	104.6530	2,093,054	2,000,000	2,000,000	0	0	0	0	4.940	4.940	JD	98,800	98,800	06/01/2012	06/13/2022
K2162#-AC-0	DANISH CROWN PP	C	1		2YE	10,000,000	102.1750	10,217,450	10,000,000	10,000,000	0	0	0	0	3.400	3.400	JD	28,333	340,000	05/27/2016	06/01/2023
N4281#-BS-3	KONINKLIJKE VOPAK NV PP	D	1		2	3,000,000	102.9780	3,089,328	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP	D	1		6*	68,280	9.0000	76,815	853,500	68,280	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N4445#-AV-8	IMTECH CAPITAL PP	D	1		6*	10,383	9.0000	11,680	129,782	10,383	0	0	0	0	7.250	148.530	JD	0	0	06/18/2014	07/15/2017
N7338#-AC-5	RED ELECTRICA PP	C	1		1	5,734,950	113.5310	5,676,547	5,000,000	5,440,627	0	(67,161)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP	D	1		2	2,000,000	104.1590	2,083,186	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
Q0697#-AC-0	AUSGRID FIN PTY PP	D			2FE	8,000,000	100.9890	8,079,089	8,000,000	8,000,000	0	0	0	0	3.750	3.750	AO	75,000	300,000	08/28/2017	10/01/2032
Q3079#-AA-6	DBCT FINANCE PTY PP	C			2	1,000,000	100.9810	1,009,814	1,000,000	1,000,000	0	0	0	0	5.230	5.230	AO	9,153	52,300	03/03/2011	04/28/2020
Q8194#-AK-1	TRANSURBAN PP PP	C			2	4,240,220	106.4170	4,280,080	4,021,974	4,068,697	0	(23,212)	0	0	5.950	5.289	MN	31,243	245,340	09/29/2014	11/14/2021
Q8194*-AA-7	TRANSURBAN QUEEN PP	D			2FE	6,000,000	107.4000	6,444,004	6,000,000	6,000,000	0	0	0	0	4.160	4.160	MS	68,640	249,600	09/15/2015	09/22/2025
V6179#-AA-2	FIRST OMEGA SHIPPING PP	D	1,4		2	5,000,000	102.1090	5,105,452	5,000,000	5,000,000	0	0	0	0	4.650	4.650	JD	3,229	255,750	06/04/2014	06/25/2024
W0805#-AM-0	ASSA ABLOY PP	D			1	1,000,000	102.9970	1,029,969	1,000,000	1,000,000	0	0	0	0	3.480	3.481	MN	4,350	34,800	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,429,708,586	XXX	3,701,041,753	3,400,474,807	3,424,529,346	0	(674,102)	3,495,717	0	XXX	XXX	XXX	35,668,164	134,105,305	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1FML	66,157	100.0000	76,704	76,704	70,846	0	5,340	0	0	5.500	10.023	MON	352	4,219	09/30/2008	05/25/2033
008414-AB-0	ABMT 2013-1 B1			4	1FML	8,674,578	102.8460	8,780,447	8,537,511	8,636,469	0	(14,130)	0	0	3.605	3.330	MON	25,646	307,976	05/08/2017	07/25/2043
00841L-AB-2	ABMT 2014-3 A2			4	1FML	7,887,167	101.9320	8,297,248	8,139,974	7,892,424	0	2,201	0	0	3.500	4.265	MON	23,742	284,899	11/27/2018	11/25/2044
00841X-AN-0	ABMT 2015-2 A13			4	1FML	6,469,832	101.4350	6,481,624	6,389,957	6,469,567	0	(39)	0	0	3.500	3.270	MON	18,637	223,649	11/10/2016	03/25/2045
00842A-AU-3	ABMT 2015-4 A19			4	1FML	2,047,602	101.4340	2,047,539	2,018,585	2,050,804	0	3,618	0	0	3.500	3.255	MON	5,888	70,651	08/11/2016	06/25/2045
00842A-CB-3	ABMT 2015-4 B1			4	1FML	4,524,989	101.5370	4,493,710	4,425,690	4,494,341	0	(8,362)	0	0	3.577	3.271	MON	13,191	158,472	08/11/2016	06/25/2045
00842E-AS-0	ABMT 2016-2 B1			4	1FML	4,849,477	103.0920	5,059,498	4,907,757	4,855,795	0	5,318	0	0</							

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12648X-DE-7	CSMC 2014-WIN1 B3			4	1FHL	3,080,490	101.8200	3,146,392	3,090,147	3,081,453	0	.425	.0	.0	3.918	3.969	MON	10,089	121,469	05/02/2018	09/25/2044
12648X-DF-4	CSMC 2014-WIN1 B4			4	1FHL	3,738,812	101.8140	3,809,145	3,741,297	3,737,798	0	(544)	.0	.0	3.918	3.912	MON	12,215	147,065	04/12/2018	09/25/2044
12649D-AR-4	CSMC 2014-WIN2 B3			4	1FHL	3,897,857	102.0460	3,892,615	3,814,562	3,871,188	0	(17,555)	.0	.0	3.980	3.514	MON	12,652	151,910	01/17/2018	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7			4	1FHL	1,524,719	100.1190	1,524,977	1,523,172	1,525,509	0	.775	.0	.0	3.000	2.911	MON	3,808	45,695	01/13/2015	12/25/2044
12649K-AU-1	CSMC 2015-WIN1 B1			4	1FHL	5,104,530	102.1180	4,969,401	4,866,345	5,007,039	0	(37,522)	.0	.0	3.859	3.007	MON	15,649	187,928	10/26/2016	12/25/2044
12649N-AS-0	CSMC 2015-1 B1			4	1FHL	10,646,200	102.7880	10,761,461	10,469,527	10,566,000	0	(24,378)	.0	.0	3.935	3.666	MON	34,335	412,463	04/27/2016	01/25/2045
12654P-AE-8	CSMC 2018-RPL9 A			4	1FHL	3,325,340	104.4160	3,479,335	3,332,182	3,325,186	0	(71)	.0	.0	3.850	3.869	MON	10,691	128,289	10/02/2018	09/25/2057
12667G-7H-0	CWALT 2005-46CB A14			4	1FHL	483,831	96.6910	501,176	518,326	454,286	0	(6,685)	.0	.0	5.500	5.459	MON	2,376	28,502	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	3FHL	514,124	98.8390	518,472	524,563	522,994	0	5,321	.0	.0	5.500	7.105	MON	2,404	28,851	10/17/2007	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1FHL	958,717	88.1660	969,604	1,099,753	927,606	0	(20,483)	.0	.0	5.750	6.244	MON	5,270	63,185	11/04/2005	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3			4	1FHL	1,141,565	92.3360	1,139,535	1,234,125	1,111,118	0	(21,913)	.0	.0	5.500	5.421	MON	5,656	67,877	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	2FHL	313,592	93.8730	314,340	334,855	301,309	0	(2,722)	.0	.0	5.500	6.030	MON	1,535	18,354	09/07/2005	11/25/2035
126694-HK-7	CIHL 2005-25 A6			4	1FHL	125,534	88.5820	129,624	146,332	119,483	0	(3,963)	.0	.0	5.500	6.158	MON	8,039	93,192	03/19/2008	11/25/2035
126694-JX-7	CIHL 2005-24 A7			4	1FHL	206,955	87.6670	214,397	244,557	201,957	0	(5,031)	.0	.0	5.500	5.679	MON	1,121	13,982	10/28/2005	11/25/2035
15132E-LC-0	CDMC 2005-1 A5			4	1FHL	367,230	100.0000	367,458	367,458	364,247	0	.729	.0	.0	5.285	5.615	MON	1,619	19,486	11/19/2009	02/18/2035
17310Q-AR-9	CMIS 2006-6 B1			4	5FHL	313,617	31.2350	198,858	636,656	380,615	0	59,854	.0	.0	6.000	6.867	MON	3,183	12,108	11/13/2007	11/25/2036
17312H-AE-9	CRMS 2007-2 A5			4	1FHL	999,970	102.1000	1,021,004	1,000,000	965,740	0	.295	.0	.0	5.059	6.028	MON	4,216	50,529	06/20/2007	06/25/2037
17322N-AA-2	CMLT 2014-J1 A1			4	1FHL	3,400,947	102.1090	3,460,223	3,388,769	3,400,452	0	(2,658)	.0	.0	3.500	3.405	MON	9,884	118,607	11/17/2015	06/25/2044
22540A-BT-4	CSFB 1997-1R 1M5			4	1FHL	.192	110.7810	.215	.194	.1	0	(3)	.0	.0	7.642	1,081.156	MON	.1	.15	12/22/1997	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4			4	1FHL	.66,525	100.0000	.69,131	.69,131	.67,178	0	(90)	.0	.0	5.500	6.317	MON	.317	3,802	06/26/2007	06/25/2033
251510-FX-6	DBALT 2005-4 A6			4	1FHL	180,631	97.7380	193,759	198,244	183,577	0	(1,570)	.0	.0	5.300	6.024	MON	8,776	9,815	01/25/2006	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4			4	1FHL	298,214	100.0000	345,750	345,750	273,679	0	.972	.0	.0	6.423	11.609	MON	1,851	20,094	06/14/2006	07/25/2036
29977J-AA-8	EVER 2013-1 A1			4	1FHL	630,181	96.8930	683,187	705,097	634,144	0	5,606	.0	.0	2.250	4.383	MON	1,322	15,865	01/31/2014	03/25/2043
29978C-AA-8	EVER 2018-1 A1			4	1FHL	4,085,671	101.7850	4,205,925	4,132,157	4,090,822	0	4,652	.0	.0	3.500	3.648	MON	12,052	144,626	02/08/2018	02/25/2048
32051G-TE-5	FHASI 2005-FA6 A5			4	1FHL	374,866	85.0830	413,736	486,271	382,778	0	(12,143)	.0	.0	5.500	6.372	MON	2,229	26,540	06/29/2006	09/25/2035
3622MH-AH-6	GSR 2007-3F 2A7			4	3FHL	179,589	111.2270	209,679	188,514	185,015	0	2,164	.0	.0	5.750	6.893	MON	903	10,840	07/06/2007	05/25/2037
3622MH-BH-5	GSR 2007-3F 1A4			4	1FHL	344,759	98.8260	416,770	421,723	395,814	0	4,809	.0	.0	5.000	7.517	MON	1,757	21,086	07/08/2008	05/25/2037
437089-AE-5	INHEL 2006-1 A5			4	1FHL	68,279	119.5620	503,304	420,957	6,555	0	(2,579)	.0	.0	6.522	4,364.698	MON	2,288	10,356	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1FHL	2,498	104.4770	2,610	2,498	2,498	0	(13)	.0	.0	6.060	5.643	MON	13	151	01/12/2006	09/25/2035
46412Q-AE-7	IRIWE 2006-2 2A4			4	1FHL	41,848	102.3280	43,847	42,849	32,728	0	(3,107)	.0	.0	6.670	8.408	MON	238	2,858	07/12/2006	02/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FHL	1,422,258	47.5270	1,175,222	2,472,726	1,104,680	0	(83,653)	.0	.0	6.000	6.330	MON	12,364	42,815	08/11/2006	07/25/2036
46648C-AF-1	JPMIT 2017-1 A6			4	1FE	4,997,404	103.4900	5,174,502	5,000,000	4,994,514	0	(1,002)	.0	.0	3.500	3.507	MON	14,583	175,000	02/17/2017	01/25/2047
46648H-AN-3	JPMIT 2017-2 A13			4	1FHL	3,627,908	101.2920	3,648,275	3,601,739	3,629,511	0	1,651	.0	.0	3.500	3.350	MON	10,505	126,061	05/22/2017	05/25/2047
46649H-AN-2	JPMIT 2017-6 A13			4	1FHL	4,834,958	102.3290	4,928,612	4,816,439	4,831,039	0	(2,459)	.0	.0	3.500	3.453	MON	14,048	168,575	12/14/2017	12/25/2048
46649H-AY-8	JPMIT 2017-6 B1			4	1FHL	5,347,868	104.0270	5,291,605	5,086,773	5,343,208	0	(4,659)	.0	.0	3.826	3.104	MON	16,219	32,455	10/11/2019	12/25/2048
52520Q-AG-9	RAST 2006-7 1A7			4	3FHL	1,083,596	85.9450	1,093,213	1,271,995	1,038,073	0	(28,810)	.0	.0	6.000	5.130	MON	6,360	75,971	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	2FHL	224,567	87.1330	238,712	273,963	229,680	0	(3,304)	.0	.0	5.750	6.611	MON	1,313	15,672	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1FHL	131,189	100.0000	139,284	139,284	131,188	0	.0	.0	.0	4.833	5.728	MON	561	6,859	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FHL	1,097,656	97.1320	1,356,277	1,396,316	1,313,590	0	19,031	.0	.0	5.950	4.640	MON	6,923	71,328	05/01/2019	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			4	1FHL	437,552	91.69696														

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76110W-SZ-0	RASC 2003-KS7 A15			4	1FIM	773,726	100.0000	889,340	889,340	825,453	0	(14,900)	0	0	5.750	8.189	MON	4,261	42,108	08/04/2011	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12			4	3FIM	169,344	92.1030	189,273	205,502	186,576	0	1,105	0	0	6.000	4.757	MON	1,028	12,330	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	1FIM	270,287	93.0930	279,174	299,886	269,031	0	(1,297)	0	0	5.500	5.182	MON	1,374	16,494	10/28/2005	11/25/2035
78471K-AE-1	SFPMT 2016-1A 1A4			4	1FIM	4,065,090	100.5340	4,284,279	4,261,520	4,078,117	0	5,158	0	0	3.000	3.641	MON	10,654	127,846	12/16/2016	11/25/2046
81745B-AN-5	SEMT 2013-6 B2			4	1FIM	4,575,460	102.0900	4,687,554	4,591,603	4,576,795	0	736	0	0	3.521	3.570	MON	13,472	161,721	12/06/2016	05/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1FIM	405,396	102.5100	422,908	412,551	406,633	0	1,119	0	0	3.500	3.803	MON	1,203	14,439	07/19/2013	07/25/2043
81745H-AK-8	SEMT 2014-2 B1			4	1FIM	8,106,172	103.0010	7,814,323	7,586,663	7,906,397	0	(75,549)	0	0	4.080	2.914	MON	25,793	309,595	10/26/2016	07/25/2044
81745J-AA-6	SEMT 2013-11 A1			4	1FIM	3,304,451	102.0350	3,467,028	3,397,893	3,302,510	0	1,121	0	0	3.500	4.048	MON	9,911	118,926	10/10/2013	09/25/2043
81745J-AQ-1	SEMT 2013-11 B3			4	1FIM	3,571,980	101.5910	3,681,723	3,624,076	3,577,906	0	3,784	0	0	3.653	3.929	MON	11,033	132,491	08/08/2018	09/25/2043
81745N-AJ-8	SEMT 2014-1 B2			4	1FIM	4,591,481	101.9770	4,663,124	4,572,726	4,587,825	0	(3,952)	0	0	3.919	3.803	MON	14,936	178,741	07/13/2018	04/25/2044
81745Q-AB-8	SEMT 2015-1 A2			4	1FIM	1,205,843	100.6250	1,216,422	1,208,866	1,205,796	0	70	0	0	3.000	3.030	MON	3,022	36,266	01/29/2015	01/25/2045
81745R-AH-3	SEMT 2013-3 B2			4	1FIM	2,078,213	102.1040	2,067,583	2,024,978	2,065,548	0	(5,129)	0	0	3.515	3.064	MON	5,932	71,209	06/22/2017	03/25/2043
81746D-AG-5	SEMT 2017-5 A7			4	1FIM	13,882,375	101.6300	14,228,182	14,000,000	13,894,038	0	7,631	0	0	3.500	3.581	MON	40,833	490,000	07/12/2017	08/25/2047
81746L-AD-4	SEMT 2015-3 A4			4	1FIM	1,811,623	101.8190	1,819,699	1,787,188	1,798,963	0	(10,599)	0	0	3.500	3.048	MON	5,213	62,552	06/19/2015	07/25/2045
81746N-AU-2	SEMT 2016-3 A19			4	1FIM	4,541,974	101.3520	4,509,646	4,449,508	4,520,679	0	(2,716)	0	0	3.500	3.082	MON	12,978	155,733	10/12/2016	11/25/2046
81746T-CB-9	SEMT 2017-1 B1			4	1FIM	2,010,728	104.0280	2,032,638	1,953,942	2,007,946	0	(2,782)	0	0	3.626	3.135	MON	5,904	29,541	07/18/2019	02/25/2047
81746X-AU-0	SEMT 2017-3 A19			4	1FIM	4,413,309	101.2900	4,550,575	4,492,632	4,414,496	0	3,419	0	0	3.500	3.798	MON	13,104	157,242	03/13/2017	04/25/2047
822804-AA-8	SAFT 2013-1 A1			4	1FIM	1,919,628	101.0460	1,895,141	1,875,524	1,922,673	0	(1,205)	0	0	3.750	3.295	MON	5,861	70,284	12/10/2014	07/25/2043
82281E-CK-1	SCOT 2016-1 1A19			4	1FIM	8,791,703	101.3650	8,924,265	8,804,083	8,788,288	0	(3,248)	0	0	3.500	3.514	MON	25,679	308,143	11/21/2016	11/25/2046
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1FIM	204,630	26.0900	521,806	2,000,000	88,820	0	7,451	0	0	4.750	8.956	MON	0	27,712	11/23/2005	12/25/2036
89171Y-BB-6	TPMT 2015-2 2M1			4	1FIM	3,528,743	102.8750	3,562,573	3,463,000	3,495,537	0	(10,880)	0	0	3.750	3.392	MON	10,822	129,863	01/11/2017	11/25/2057
89172H-AB-3	TPMT 2015-3 A2			4	1FIM	3,715,469	104.2930	3,650,251	3,500,000	3,596,603	0	(41,989)	0	0	4.000	2.846	MON	11,667	140,000	09/15/2016	03/25/2054
89172H-AK-3	TPMT 2015-3 A1B			4	1FIM	1,952,597	100.1830	1,955,516	1,951,953	1,949,788	0	(968)	0	0	3.000	2.923	MON	4,880	58,559	07/23/2015	03/25/2054
89176L-AB-0	TPMT 2018-6 A1B			4	1FIM	4,937,500	106.6210	5,331,073	5,000,000	4,941,600	0	4,100	0	0	3.750	3.912	MON	15,625	156,250	02/08/2019	03/25/2058
89177B-AA-3	TPMT 2019-1 A1			4	1FIM	4,953,798	103.9360	5,180,310	4,984,154	4,956,926	0	3,128	0	0	3.750	3.853	MON	15,575	171,330	01/24/2019	03/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1FIM	5,350,000	107.0630	5,353,148	5,000,000	5,348,591	0	(1,409)	0	0	4.250	3.467	MON	17,708	0	12/11/2019	02/25/2059
929227-2G-0	WAMJ 2003-S5 1A4			4	1FIM	115,399	100.0000	138,202	138,202	110,584	0	(3,386)	0	0	5.500	11.033	MON	633	7,601	11/05/2008	06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4			4	1FIM	93,053	100.2230	100,996	100,772	94,495	0	(256)	0	0	5.500	4.852	MON	462	5,539	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			4	1FIM	799,224	36.8010	637,450	1,732,172	664,605	0	(53,837)	0	0	6.268	5.726	MON	9,048	33,237	06/15/2006	07/25/2036
949831-AA-9	WFMBS 2019-3 A1			4	1FE	4,387,884	101.6410	4,398,062	4,327,035	4,382,741	0	(5,143)	0	0	3.500	3.025	MON	12,621	37,862	09/10/2019	07/25/2049
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3			4	1FIM	32,881	93.5530	30,260	32,345	32,291	0	(14)	0	0	7.770	7.671	MON	209	1,497	12/22/1997	05/25/2028
97652P-AW-1	WIN 2014-1 B3			4	1FIM	4,214,819	102.1980	4,239,295	4,148,113	4,198,757	0	(9,663)	0	0	3.836	3.574	MON	13,261	159,759	10/18/2017	06/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						262,645,941	XXX	272,749,785	280,909,779	259,694,024	0	(724,777)	0	0	XXX	XXX	XXX	944,778	10,873,378	XXX	XXX
00217L-AA-0	AREIT 2019-CRE3 A			4	1FE	20,000,000	99.9660	19,993,216	20,000,000	20,000,000	0	0	0	0	2.765	2.781	MON	27,636	178,860	08/09/2019	09/14/2036
05223H-AA-0	AFHT 2019-FAIR A			4	1FE	20,000,000	100.0070	20,001,495	20,000,000	20,000,000	0	0	0	0	2.787	2.798	MON	25,965	97,980	09/27/2019	09/15/2032
05525J-AA-1	BAMLL 2016-SS1 A	.CF		4	1FIM	10,299,680	105.5240	10,552,448	10,000,000	10,187,920	0	(30,236)	0	0	3.665	3.313	MON	30,542	366,500	01/28/2016	12/15/2035
05526W-AG-8	BAMLL 2015-HAUL XB			4	1FE	2,267,164	3.2610	1,816,110	0	1,789,802	0	(134,024)	0	0	0.309	4.494	MON	14,335	209,389	06/21/2016	07/07/2043
05548W-AA-5	BBCMS 2018-TALL A			4	1FIM	14,909,523	99.4880	14,923,200	15,000,000	14,966,587	0	36,250	0	0	2.462	2.701	MON	16,412	457,958	03/19/2018	03/15/2037
05548W-AC-1	BBCMS 2018-TALL B			4	1FIM	12,911,526	99.4620	12,920,145	12,990,000	12,958,948	0	30,303	0	0	2.711	2.945	MON	15,650	429,386	03/19/2018	03/15/2037
05604F-AA-3	BIWAY 2013-1515 A1	.CF		4	1FIM	2,535,370	101.1690	2,502,451	2,473,535	2,495,117	0	(4,408)	0</								

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12635W-AA-5	COMM 2016-787S A	.CF		4	1FIM	8,090,036	104.7480	8,227,954	7,855,000	8,005,988	0	(23,062)	0	0	3.545	3.204	MON	23,205	278,460	02/19/2016	02/10/2036
17321J-AE-4	CGMT 2013-GC15 AAB	.CF		4	1FIM	783,918	103.0550	784,355	761,103	767,194	0	(1,876)	0	0	3.942	3.449	MON	2,500	30,003	09/18/2013	09/10/2046
17327X-AA-5	CGCMT 2019-SST2 A			4	1FIM	18,000,000	99.7550	17,955,966	18,000,000	18,000,000	0	0	0	0	2.657	2.664	MON	22,278	449,494	02/21/2019	12/15/2036
17877Z-AA-7	CLMT 2016-CLNE A	.CF		4	1FIM	27,569,927	101.6230	27,438,331	27,000,000	27,316,087	0	(84,740)	0	0	2.778	2.493	MON	62,507	760,505	11/04/2016	11/10/2031
23305X-AA-9	DBUBS 2011-LC2A A1	.CF		4	1FIM	738,883	100.5710	735,772	731,599	731,871	0	(864)	0	0	3.527	3.312	MON	2,150	25,804	06/17/2011	07/10/2044
23305X-AD-3	DBUBS 2011-LC2A A4	.CF		4	1FIM	7,093,882	102.1860	7,258,885	7,103,634	7,093,680	0	1,392	0	0	4.537	4.602	MON	26,858	322,292	08/08/2011	07/10/2044
23306Z-AG-3	DBCG 2017-BBG B			4	1FIM	12,500,000	99.7430	12,467,822	12,500,000	12,500,000	0	0	0	0	2.590	2.604	MON	15,287	397,817	06/14/2017	06/15/2034
23306Z-AJ-7	DBCG 2017-BBG C			4	1FIM	3,500,000	99.6930	3,489,247	3,500,000	3,500,000	0	0	0	0	2.740	2.755	MON	4,262	116,712	06/14/2017	06/15/2034
36192K-AU-1	GSMS 2012-GCJ7 AAB	.CF		4	1FIM	2,313,559	100.2950	2,274,900	2,268,198	2,269,994	0	(4,107)	0	0	2.935	2.620	MON	5,548	66,572	05/18/2012	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB	.CF		4	1FIM	3,735,759	102.7640	3,727,333	3,627,076	3,651,793	0	(7,659)	0	0	3.817	3.366	MON	11,537	151,110	08/14/2013	08/10/2046
36228C-VB-6	GSMS 2005-ROCK D			4	1FIM	3,308,438	114.5090	3,435,267	3,000,000	3,246,952	0	(41,221)	0	0	5.415	3.736	MON	13,538	162,450	06/27/2018	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E			4	1FIM	15,653,555	114.5350	16,149,503	14,100,000	15,315,978	0	(187,761)	0	0	5.465	3.704	MON	64,214	743,240	03/25/2019	05/03/2032
36249K-AA-8	GSMS 2010-C1 A1	.CF		4	1FIM	8,983	100.0000	8,721	8,721	8,721	0	(24)	0	0	3.679	2.981	MON	27	321	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2	.CF		4	1FIM	2,574,900	100.6010	2,515,028	2,500,000	2,501,826	0	(9,458)	0	0	4.592	4.234	MON	9,567	114,800	08/04/2010	08/10/2043
36254X-AA-2	GSMS 2017-FARM A			4	1FIM	2,063,556	105.6070	2,112,145	2,000,000	2,052,094	0	(5,806)	0	0	3.541	3.181	MON	5,901	71,796	12/18/2017	01/10/2043
36254X-AE-4	GSMS 2017-FARM B			4	1FIM	1,982,842	102.4760	2,049,515	2,000,000	1,985,488	0	1,343	0	0	3.541	3.660	MON	5,901	71,796	12/18/2017	01/10/2043
44421L-AA-0	HY 2016-10HY A			4	1FIM	6,558,525	100.8110	7,069,903	7,013,000	6,638,361	0	48,418	0	0	2.835	3.766	MON	16,568	198,819	04/26/2018	08/10/2038
46634N-AD-8	JPMCC 2010-C1 A2	.CF		4	1FIM	308,650	100.3840	306,772	305,598	305,106	0	(489)	0	0	4.608	4.472	MON	1,174	14,082	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3	.CF		4	1FIM	3,029,976	100.9080	3,027,250	3,000,000	2,995,742	0	(4,738)	0	0	5.058	4.955	MON	12,645	151,740	06/11/2010	06/15/2043
46636V-AD-8	JPMCC 2011-C5 ASB	.CF		4	1FIM	228,737	101.2650	229,337	226,473	226,511	0	(175)	0	0	3.678	3.522	MON	694	10,389	09/16/2011	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB	.CF		4	1FIM	2,510,837	102.1360	2,539,076	2,485,985	2,490,155	0	(1,720)	0	0	3.414	3.257	MON	7,072	88,859	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3	.CF		4	1FIM	498,943	105.8880	512,934	484,414	491,048	0	720	0	0	4.096	3.652	MON	1,653	23,912	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	.CF		4	1FIM	742,752	105.6030	776,604	735,401	739,133	0	(997)	0	0	3.928	3.757	MON	2,407	28,884	12/18/2013	01/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1FIM	4,812,891	99.3170	4,965,874	5,000,000	4,861,319	0	17,969	0	0	2.854	3.376	MON	11,892	144,687	02/24/2017	09/06/2038
46646J-AD-3	JPMCC 2016-WIK1 B	.CF		4	1FIM	22,144,979	100.8070	21,673,568	21,500,000	21,734,526	0	(132,761)	0	0	3.201	2.560	MON	57,355	688,258	10/13/2016	10/05/2031
46646R-AL-7	JPMDB 2016-C4 XA			4	1FE	4,902,847	4.5280	3,458,586	0	3,395,015	0	(505,264)	0	0	0.815	3.898	MON	51,896	669,146	11/02/2016	12/15/2049
556227-AG-1	MAD 2015-11MD C			4	1FIM	9,693,778	103.6230	10,362,333	10,000,000	9,806,911	0	25,765	0	0	3.555	4.002	MON	29,623	360,417	09/15/2015	09/10/2035
61690G-AC-5	MSBAM 2014-C14 ASB	.CF		4	1FIM	862,248	102.7890	860,524	837,179	843,642	0	(2,125)	0	0	3.581	3.131	MON	2,498	31,225	01/30/2014	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4	.CF		4	1FIM	2,019,900	103.3590	2,067,176	2,000,000	2,005,422	0	(3,438)	0	0	3.787	3.663	MON	6,312	75,740	01/30/2014	02/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB	.CF		4	1FIM	18,539,208	103.0800	18,554,385	18,000,000	18,203,617	0	(77,844)	0	0	3.398	2.940	MON	50,970	611,640	06/05/2015	07/15/2050
61690Y-BS-0	MSC 2016-BNK2 ASB	.CF		4	1FIM	2,059,991	102.2120	2,044,232	2,000,000	2,034,660	0	(8,355)	0	0	2.860	2.405	MON	4,767	57,200	11/04/2016	11/15/2049
61691C-AA-7	MSCG 2016-SNR A	.CF		4	1FIM	1,446,997	100.2550	1,450,725	1,447,031	1,446,616	0	(163)	0	0	3.348	3.365	MON	4,037	89,566	11/28/2016	11/15/2034
61691K-AA-9	MSC 2017-ASHF A			4	1FIM	15,328,483	99.5250	15,273,292	15,346,212	15,336,192	0	7,708	0	0	2.587	2.677	MON	18,750	427,897	04/23/2019	11/15/2034
61691Q-AC-2	MSC 2018-L1 ASB	.CF		4	1FIM	5,149,779	109.7680	5,488,415	5,000,000	5,126,812	0	(22,241)	0	0	4.238	3.771	MON	17,658	211,900	10/12/2018	10/15/2051
61745B-AG-9	MSC 2011-C1 A4	.CF		4	1FIM	1,783,330	101.3150	1,771,405	1,748,411	1,748,755	0	(4,492)	0	0	5.033	4.792	MON	7,333	87,997	02/10/2011	09/15/2047
61763K-AY-0	MSBAM 2014-C15 ASB	.CF		4	1FIM	906,459	103.2620	908,785	880,077	887,953	0	(2,452)	0	0	3.654	3.216	MON	2,680	32,158	03/26/2014	04/15/2047
61764B-AL-7	MSC 2014-150E C			4	1FIM	6,191,977	105.6460	6,444,380	6,100,000	6,169,751	0	(14,366)	0	0	4.295	4.038	MON	21,833	265,636	06/06/2018	09/09/2032
61764J-AE-6	MSC 2014-MP C			4	1FIM	3,876,273	102.2430	3,885,224	3,800,000	3,816,252	0	(12,628)	0	0	3.693	3.430	MON	11,695	142,295	11/13/2014	08/11/2033
61767F-BB-6	MSC 2016-UB11 XA			4	1FE	6,600,532	7.3290	4,284,071	0	4,224,266	0	(734,059)	0</								

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92903P-AA-7	VORNADO DP LLC 2010-VNO A1	.CF		4	.1FM	268,356	100.1090	268,649	268,356	268,295	.0	(.77)	.0	.0	2.970	2.983	MON	.465	7,969	08/10/2010	09/13/2028
92936Q-AE-8	WFRBS 2012-C6 A3	.CF		4	.1FM	233,935	100.0480	231,742	231,631	231,419	.0	(.232)	.0	.0	3.143	2.964	MON	.607	7,280	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			4	.1FM	1,360,147	100.8450	1,385,278	1,373,669	1,369,502	.0	1,077	.0	.0	2.838	3.001	MON	3,249	41,687	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB	.CF		4	.1FM	816,964	102.5770	813,647	793,205	799,114	.0	(1,516)	.0	.0	3.558	3.111	MON	2,352	29,181	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB	.CF		4	.1FM	833,148	102.6480	830,344	808,925	814,846	.0	(1,858)	.0	.0	3.603	3.154	MON	2,429	29,146	11/22/2013	03/15/2046
94989M-AF-6	WFCM 2015-NXS2 ASB	.CF		4	.1FM	20,599,720	103.2310	20,646,241	20,000,000	20,223,959	.0	(88,555)	.0	.0	3.461	2.992	MON	57,683	692,200	06/30/2015	07/15/2058
34999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						567,118,807	XXX	556,770,658	511,023,667	547,237,932	.0	(5,831,604)	.0	.0	XXX	XXX	XXX	1,741,675	23,877,289	XXX	XXX
006346-AS-9	ADMSO 2018-1 A			4	.1FE	5,000,218	103.7490	5,102,349	4,917,995	4,973,181	.0	(27,037)	.0	.0	4.810	4.191	MON	10,514	216,843	01/25/2019	11/15/2048
023761-AA-7	AMER AIRLINE 17-1 AA PTT	.LS		1	.1FE	4,381,249	105.0600	4,602,930	4,381,249	4,381,249	.0	.0	.0	.0	3.650	3.650	FA	60,413	159,916	01/04/2017	02/15/2029
023764-AA-1	AAL			1,4	.1FE	1,345,838	103.6360	1,394,776	1,345,838	1,345,838	.0	.0	.0	.0	3.650	3.650	JD	2,183	49,123	05/02/2016	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT	.LS			.1FE	6,431,716	101.8220	6,548,874	6,431,716	6,431,716	.0	.0	.0	.0	3.350	3.350	AO	45,487	215,462	07/31/2017	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC			1,4	.1FE	13,214,077	104.4270	13,854,311	13,266,932	13,229,895	.0	15,603	.0	.0	3.575	3.656	JJ	218,702	237,146	03/02/2018	01/15/2028
023771-R9-1	AMERICAN AIRLINES			1	.1FE	4,359,302	101.3790	4,419,422	4,359,302	4,359,302	.0	.0	.0	.0	3.000	3.000	AO	27,609	130,779	09/19/2016	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT			1,4	.1FE	3,587,239	104.8520	3,808,889	3,632,647	3,594,991	.0	5,042	.0	.0	3.700	4.013	AO	33,602	134,408	03/20/2018	10/01/2026
02665U-AA-3	AHAR 2014-SFR2 A			4	.1FE	4,562,223	104.1820	4,753,272	4,562,451	4,543,265	.0	2,033	.0	.0	3.786	3.877	MON	14,395	172,836	09/10/2014	10/17/2036
02666A-AA-6	AHAR 2015-SFR1 A			4	.1FE	4,573,564	102.9030	4,706,541	4,573,750	4,570,718	.0	(640)	.0	.0	3.467	3.473	MON	13,214	158,572	02/26/2015	04/17/2052
02666A-AG-3	AHAR 2015-SFR1 XS			4	6*	.1	0.0010	.48	.0	.1	.0	.0	.0	.0	0.000	0.000	MON	.0	.0	02/26/2015	04/17/2052
03027W-AJ-1	AMETOW			2	.1FE	10,698,450	100.5150	10,885,807	10,830,000	10,776,850	.0	15,420	.0	.0	3.070	3.242	MON	14,777	332,481	06/05/2015	03/15/2023
03066D-AF-3	AMCAR 2016-2 C			4	.1FE	7,090,386	100.1960	6,950,072	6,936,483	6,949,229	.0	(37,579)	.0	.0	2.870	2.194	MON	12,719	199,077	10/05/2016	11/08/2021
038779-AA-2	ABYS 2015-1A A2			1,4	.2FE	4,800,000	102.0310	4,897,512	4,800,000	4,800,000	.0	.0	.0	.0	4.969	6.798	JAJO	40,415	238,512	11/06/2015	10/30/2045
04365V-AD-4	ACER 2019-2A B			4	.1FE	4,999,926	99.7180	4,985,902	5,000,000	4,999,935	.0	10	.0	.0	2.360	2.372	MON	6,883	15,733	10/17/2019	11/10/2026
05377R-DH-4	AESOP 2019-1A B			4	.1FE	9,107,227	101.9270	9,173,425	9,000,000	9,081,477	.0	(25,750)	.0	.0	3.700	3.256	MON	10,175	222,000	04/30/2019	03/20/2023
05492M-AA-3	BCOFC 2019-1A A1			4	.1FE	3,270,133	99.9840	3,269,614	3,270,133	3,270,133	.0	.0	.0	.0	2.300	2.311	MON	2,507	13,371	10/10/2019	10/20/2020
12665U-AA-2	CVS PASS-THROUGH TRUST			1,2	.2FE	4,115,038	107.1080	4,407,546	4,115,038	4,115,038	.0	.0	.0	.0	4.704	4.704	MON	11,292	193,571	12/11/2013	01/10/2036
13213P-AA-8	Cambrian VRDN				.1FE	1,637,500	100.0000	1,637,500	1,637,500	1,637,500	.0	.0	.0	.0	1.670	1.670	MON	2,328	37,969	03/10/2011	02/01/2031
19260M-AA-4	COIN 2017-1A A2			1,4	.2FE	4,875,000	102.5200	4,997,835	4,875,000	4,875,000	.0	.0	.0	.0	5.216	5.250	JAJO	46,618	254,280	05/04/2017	04/25/2047
22970*-AA-8	BNSF LEASE PP			1	.1FE	4,648,298	108.3090	5,034,503	4,648,298	4,648,298	.0	.0	.0	.0	4.070	4.070	MON	8,408	189,186	03/04/2015	05/15/2034
233046-AF-8	DNKN 2017-1A A21I			1,4	.2FE	6,860,000	102.1650	7,008,521	6,860,000	6,860,000	.0	.0	.0	.0	4.030	4.050	FIAN	31,485	276,458	09/14/2017	11/20/2047
233046-AJ-0	DNKN 2019-1A A21			1,4	.2FE	6,965,000	102.0380	7,106,980	6,965,000	6,965,000	.0	.0	.0	.0	3.787	3.804	FIAN	30,040	146,536	03/20/2019	05/20/2049
233046-AK-7	DNKN 2019-1A A21I			1,4	.2FE	5,970,000	102.1360	6,097,493	5,970,000	5,970,000	.0	.0	.0	.0	4.021	4.041	FIAN	27,339	133,363	03/20/2019	05/20/2049
25755T-AE-0	DPABS 2015-1A A21I			1,4	.2FE	4,944,265	104.1520	5,038,368	4,837,500	4,923,774	.0	(13,833)	.0	.0	4.474	4.138	JAJO	39,679	216,430	06/14/2016	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			1,4	.2FE	7,924,640	103.6370	8,125,157	7,840,000	7,885,897	.0	(13,372)	.0	.0	4.118	3.901	JAJO	59,189	322,851	06/28/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21			1,4	.2FE	3,950,000	102.4620	4,047,232	3,950,000	3,950,000	.0	.0	.0	.0	4.116	4.137	JAJO	29,807	162,582	04/18/2018	07/25/2048
25755T-AL-4	DPABS 2019-1A A2			1,4	.2FE	7,000,000	99.8080	6,986,557	7,000,000	7,000,000	.0	.0	.0	.0	3.668	3.685	JAJO	29,955	.0	11/06/2019	10/25/2049
26208L-AD-0	HONK 2019-1A A2			1,4	.2FE	992,500	103.1760	1,024,024	992,500	992,500	.0	.0	.0	.0	4.641	4.668	JAJO	9,084	26,997	03/12/2019	04/20/2049
28932M-AG-0	ELM RD GENERATING STAT			1	.1FE	3,518,463	108.6960	3,824,437	3,518,463	3,518,463	.0	.0	.0	.0	4.673	4.673	JJ	73,988	167,034	01/12/2011	01/19/2031
34417M-AA-5	FOCUS 2017-1A A21			1,4	.2FE	4,875,000	100.3270	4,890,946	4,875,000	4,875,000	.0	.0	.0	.0	3.857	3.946	JAJO	31,860	188,029	03/21/2017	04/30/2047
34417M-AB-3	FOCUS 2017-1A A21I			1,4	.2FE	14,282,790	104.8100	14,935,096	14,249,625	14,278,849	.0	(3,105)	.0	.0	5.093	4.893	JAJO	122,972	725,733	09/19/2018	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	.1FE	1,000,000	104.5440	1,045,442	1,000,000	1,000,000	.0	.0	.0	.0	3.410	3.410	OCT	8,146	34,763	08/20/2012	10/05/2024
37956A-AA-1	SEACO 2017-1A A			4	.1FE	1,211,429	100.2960	1,236,458	1,232,810	1,216,274	.0	4,613	.0	.0	3.850	4.					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48249Y-AA-3	KSBA 2016-1 A			4	1	1,262,861	7.4790	1,271,244	0	1,263,913	0	55,427	578,272	0	2.355	13.520	MON	6,670	422,036	07/18/2016	03/25/2042
48283P-AE-1	KABB 2019-1 A			4	1FE	9,999,891	100.0280	10,002,809	10,000,000	9,999,921	0	30	0	0	3.825	3.856	MON	17,000	286,875	03/12/2019	03/15/2024
55819M-AE-6	MDPK 2019-35A B			4	1FE	5,000,000	99.6700	4,983,517	5,000,000	5,000,000	0	0	0	0	3.803	3.820	JAJO	38,603	84,671	04/25/2019	04/20/2031
55819M-AG-1	MDPK 2019-35A C			4	1FE	5,000,000	98.8240	4,941,225	5,000,000	5,000,000	0	0	0	0	4.484	4.508	JAJO	45,508	98,671	04/25/2019	04/20/2031
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1FE	2,020,133	100.2170	2,024,521	2,020,133	2,020,133	0	0	0	0	5.671	5.671	FA	47,734	114,562	07/28/2005	08/01/2025
73019#-AB-8	PNC EQUIP FIN LLC PP	1,4		1	1	556,085	101.2100	562,816	556,085	556,085	0	0	0	0	3.000	3.000	MS	5,005	16,683	08/17/2012	09/13/2027
74166Y-AA-8	PROSE 2019-1A A2	1,4		2FE	4,500,000	101.2400		4,555,806	4,500,000	4,500,000	0	0	0	0	4.475	4.500	JAJO	34,122	38,597	08/14/2019	07/30/2049
74333J-AA-9	PROG 2017-SFR1 A	4		1FE	9,963,398	100.0670		9,970,177	9,963,518	9,957,761	0	(2,355)	0	0	2.768	2.758	MON	22,983	275,882	07/13/2017	08/17/2034
74333J-AK-7	PROG 2017-SFR1 D	4		1FE	2,999,928	100.5770		3,017,301	3,000,000	2,997,775	0	(903)	0	0	3.565	3.557	MON	8,913	106,950	07/13/2017	08/17/2034
74333J-AN-1	PROG 2017-SFR1 E	4		2FE	4,249,956	101.4730		4,312,595	4,250,000	4,246,307	0	(1,537)	0	0	4.261	4.257	MON	15,091	181,092	07/13/2017	08/17/2034
74955E-AA-7	RGS FUNDING CORP	4		2FE	59	105.8160		54	51	53	0	(1)	0	0	9.810	7.722	JD	0	5	01/01/2001	12/07/2021
78403D-AH-3	SBA TOWER TRUST	1		1FE	4,371,735	103.7020		4,525,574	4,364,000	4,368,763	0	(900)	0	0	3.869	3.875	MON	7,504	168,374	07/15/2016	10/08/2024
78403D-AK-6	SBA TOWER TRUST	1		1FE	5,000,000	100.2430		5,012,136	5,000,000	5,000,000	0	0	0	0	2.877	2.894	MON	5,994	143,450	06/21/2016	07/09/2021
80285L-AG-6	SDART 2017-2 E	4		2FE	26,592,141	103.0620		26,590,097	25,800,000	26,546,585	0	(45,556)	0	0	4.990	2.386	MON	57,219	107,285	12/04/2019	09/16/2024
82652W-AA-6	Sierra Receivabl20162A ng Co 2016-2A A	4		1FE	2,640,875	99.5300		2,629,003	2,641,418	2,641,334	0	65	0	0	2.330	2.347	MON	1,881	61,545	07/11/2016	07/20/2033
83546D-AD-0	SONIC 2016-1A A2	1,4		2FE	4,638,165	101.6550		4,714,908	4,638,165	4,638,165	0	0	0	0	4.472	4.584	MON	6,338	207,419	04/12/2016	05/20/2046
88031Q-AA-8	TENASKA VIRGINIA PARTNERS	4		2FE	2,580,935	107.1090		2,764,418	2,580,935	2,580,935	0	0	0	0	6.119	6.164	MJSD	439	157,927	04/29/2004	03/30/2024
88576X-AA-4	HENDR 2010-1A A	4		1FE	2,766,550	108.5590		2,620,325	2,413,730	2,633,114	0	(22,204)	0	0	5.560	2.861	MON	5,965	134,204	02/13/2014	07/15/2059
90932D-AA-3	UNITED AIR 2016-2 A PTT	1		1FE	8,942,761	100.9840		9,030,763	8,942,761	8,942,761	0	0	0	0	3.100	3.100	AO	64,686	277,226	09/13/2016	10/07/2028
949456-AA-5	WLKRG 2013-AA A	4		1FE	332,670	100.1110		333,086	332,715	332,714	0	5	0	0	3.100	3.123	MON	458	10,314	11/21/2013	03/15/2029
949458-AA-1	WLKRG 2015-AA A	4		1FE	2,766,551	100.1720		2,771,524	2,766,778	2,766,018	0	159	0	0	2.790	2.823	MON	3,431	77,193	06/02/2015	06/16/2031
009090-AA-9	ACACN 2015-1A PTT	A	1,4	1FE	15,891,264	104.4070		16,526,406	15,828,788	15,869,176	0	(22,088)	0	0	3.600	3.505	MS	167,785	0	05/29/2015	03/15/2027
05585J-AA-8	BSPT 2018-FL3 A	D	4	1FE	23,490,000	100.1410		23,523,187	23,490,000	23,490,000	0	0	0	0	2.790	2.705	MON	29,125	792,621	03/23/2018	03/15/2028
05586A-AJ-7	BSPT 2018-FL4 D	D	4	2FE	1,106,875	100.3670		1,104,040	1,100,000	1,105,143	0	(1,732)	0	0	4.490	3.927	MON	2,195	12,928	09/20/2019	09/15/2035
05682V-AE-5	BCC 2018-2A B	D	4	1FE	5,000,000	98.6450		4,932,228	5,000,000	5,000,000	0	0	0	0	3.587	3.601	JAJO	35,870	264,372	06/01/2018	07/19/2031
12548R-AC-8	CIFC 2014-2RA A2	D	4	1FE	6,250,000	98.3850		6,149,039	6,250,000	6,250,000	0	0	0	0	3.536	3.531	JAJO	42,358	261,783	05/04/2018	04/24/2030
13887W-AA-8	CANYC 2019-2A A	D	4	1FE	18,000,000	100.2790		18,050,170	18,000,000	18,000,000	0	0	0	0	3.372	3.384	JAJO	164,743	0	08/27/2019	10/15/2032
15033X-AC-0	CEDF 2019-10A B	D	4	1FE	4,000,000	99.6260		3,985,060	4,000,000	4,000,000	0	0	0	0	3.703	3.718	JAJO	43,402	0	08/15/2019	10/20/2032
38174Y-AA-3	GOCAP 2015-24A AR	D	4	1FE	10,500,000	99.8020		10,479,221	10,500,000	10,500,000	0	0	0	0	3.494	3.499	FIAN	58,263	440,779	10/17/2017	11/05/2029
55818Y-BA-8	MDPK 2015-17A AR	C	4	1FE	15,000,000	100.0990		15,014,811	15,000,000	15,000,000	0	0	0	0	3.186	3.199	JAJO	95,576	567,837	05/23/2017	07/21/2030
77341D-AA-5	ROCKT 2017-3A A	D	4	1FE	25,000,000	99.9080		24,977,068	25,000,000	25,000,000	0	0	0	0	3.143	3.155	JAJO	159,345	938,812	11/14/2017	10/20/2030
87244C-AJ-5	CHIMIL 2016-1A AR	D	4	1FE	10,000,000	98.9820		9,898,248	10,000,000	10,000,000	0	0	0	0	3.466	3.479	JAJO	70,475	409,902	10/05/2018	10/20/2030
88433B-AA-0	WINDR 2016-2A AIR	D	4	1FE	5,000,000	99.9160		4,995,806	5,000,000	5,000,000	0	0	0	0	3.099	3.103	FIAN	26,257	173,868	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2	D	4	1FE	5,000,000	98.0120		4,900,600	5,000,000	5,000,000	0	0	0	0	3.249	3.166	JAJO	30,685	285,309	05/15/2018	07/25/2031
92917R-AE-9	VOYA 2019-2A B	D	4	1FE	5,000,000	99.6590		4,982,969	5,000,000	5,000,000	0	0	0	0	3.684	3.700	JAJO	81,946	0	06/20/2019	07/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						555,365,190	XXX	562,993,489	551,589,959	554,888,224	0	(174,358)	578,272	0	XXX	XXX	XXX	2,712,014	16,532,720	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,814,838,524	XXX	5,093,555,685	4,743,998,212	4,786,349,526	0	(7,404,841)	4,073,989	0	XXX	XXX	XXX	41,066,631	185,388,692	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V			2	1FE	4,837,500	100.8530	5,042,631	5,000,000	4,846,634	0	3,518	0	0	5.199	0.127	JAJO	66,427	285,062	02/23/2017	10/01/2042
020002-BB-6	ALLSTATE CORPORATION			2	2FE	1,080,000	107.6470	1,076,469	1,000,000	1,000,000	0	(677)	0	0	5.750	3.403	FA	21,722	0	12/17/2019	08/15/2053
118230-AS-0	BUCKEYE PARTNERS			2	4FE	3,978,960	73.9530	2,958,126	4,000,000	3,979,024	0	34	0	0	6.375	6.409	JJ	112,625	255,000	01/18/2018	01/22/2078
29379V-BN-2	ENTERPRISE PRODUCTS			2	2FE	5,000,000	100.8190	5,040,974	5,000,000	5,000,000	0	0	0	0	5.250	5.250					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999. Total - Hybrid Securities						75,810,709	XXX	82,156,162	83,830,000	75,943,058	0	116,882	0	0	XXX	XXX	XXX	649,634	4,145,482	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						3,583,275,116	XXX	3,860,478,988	3,555,445,548	3,577,264,544	0	(932,615)	3,495,717	0	XXX	XXX	XXX	37,157,777	140,168,167	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						417,553,918	XXX	433,970,851	434,184,999	413,288,108	0	(705,047)	0	0	XXX	XXX	XXX	1,439,283	16,756,715	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						606,198,795	XXX	583,461,947	511,724,016	571,203,736	0	(9,737,297)	0	0	XXX	XXX	XXX	2,131,156	29,555,303	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						786,589,744	XXX	811,157,664	787,599,389	786,396,440	0	(41,011)	578,272	0	XXX	XXX	XXX	4,696,549	25,347,237	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						5,393,617,573	XXX	5,689,069,450	5,288,953,952	5,348,152,828	0	(11,415,970)	4,073,989	0	XXX	XXX	XXX	45,424,765	211,827,422	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation
001055-10-2	AFLAC INC			33,226,000	1,757,655	52.900	1,757,655	947,582	0	35,884	0	243,879	0	243,879	0	09/01/2015	
00206R-10-2	AT&T INC			94,212,000	3,681,805	39.080	3,681,805	3,093,895	0	192,192	0	992,994	0	992,994	0	08/17/2018	
00287Y-10-9	ABBVIE INC			26,825,000	2,375,086	88.540	2,375,086	1,600,189	0	114,811	0	(97,911)	0	(97,911)	0	09/10/2015	
009158-10-6	APD			6,884,000	1,617,671	234.990	1,617,671	868,313	7,985	31,529	0	515,887	0	515,887	0	09/01/2015	
03027X-10-0	AMERICAN TOWER CORP REIT			12,242,000	2,813,456	229.820	2,813,456	1,749,188	12,364	44,194	0	876,894	0	876,894	0	12/28/2017	
03073E-10-5	AMERISOURCEBERGEN CORP			52,153,000	4,434,048	85.020	4,434,048	4,370,421	0	83,445	0	992,993	439,128	553,865	0	06/12/2018	
032654-10-5	ANALOG DEVICES			14,594,000	1,734,351	118.840	1,734,351	1,306,403	0	22,045	0	359,712	0	359,712	0	12/05/2019	
037833-10-0	APPLE INC			15,893,000	4,666,979	293.650	4,666,979	2,812,368	0	48,315	0	2,160,018	0	2,160,018	0	12/24/2018	
053015-10-3	AUTOMATIC DATA PROCESSING INC			9,350,000	1,594,175	170.500	1,594,175	1,189,393	8,509	24,538	0	285,028	0	285,028	0	08/29/2019	
060505-10-4	BANK OF AMERICA CORP			168,842,000	5,946,615	35.220	5,946,615	2,428,949	0	111,436	0	1,786,348	0	1,786,348	0	07/07/2015	
09062X-10-3	BIOGEN INC			36,446,000	10,814,622	296.730	10,814,622	10,627,511	0	0	0	(152,709)	0	(152,709)	0	03/01/2018	
09247X-10-1	BLACKROCK INC			5,803,000	2,917,168	502.700	2,917,168	2,386,610	0	53,975	0	471,227	0	471,227	0	12/05/2019	
097023-10-5	BOEING CO			8,192,000	2,668,626	325.760	2,668,626	1,049,012	0	67,338	0	26,706	0	26,706	0	09/01/2015	
110122-10-8	BRISTOL-MYERS SQUIBB			164,570,000	10,563,748	64.190	10,563,748	8,876,799	0	234,299	0	2,132,560	0	2,132,560	0	08/20/2019	
11135F-10-1	BROADCOM INC			8,156,000	2,577,459	316.020	2,577,459	2,188,695	0	80,257	0	426,018	0	426,018	0	12/05/2019	
126650-10-0	CVS CORP			38,627,000	2,869,600	74.290	2,869,600	2,725,579	0	63,196	0	459,143	84,421	374,722	0	08/20/2019	
149123-10-1	CATERPILLAR INC			81,401,000	12,021,300	147.680	12,021,300	10,431,636	0	307,696	0	1,677,675	0	1,677,675	0	05/21/2018	
16119P-10-8	CHARTER COMMUNICATIONS INC-A			3,171,000	1,538,189	485.080	1,538,189	721,624	0	0	0	634,549	0	634,549	0	05/19/2016	
166764-10-0	CHEVRON CORPORATION			18,955,000	2,284,267	120.510	2,284,267	1,987,281	0	90,226	0	222,153	0	222,153	0	12/22/2016	
17275R-10-2	CISCO SYSTEMS INC			95,119,000	4,561,907	47.960	4,561,907	3,231,665	0	106,191	0	360,632	0	360,632	0	11/05/2019	
191216-10-0	COCA-COLA CO			63,922,000	3,538,083	55.350	3,538,083	2,725,110	0	102,275	0	511,376	0	511,376	0	10/25/2016	
20030N-10-1	COMCAST CORP CL A			137,986,000	6,205,230	44.970	6,205,230	4,406,926	0	113,149	0	1,506,807	0	1,506,807	0	08/17/2018	
209115-10-4	CONSOLIDATED EDISON INC			9,491,000	858,651	90.470	858,651	586,799	0	28,093	0	132,969	0	132,969	0	09/01/2015	
231021-10-6	CUMMINS ENGINE			6,503,000	1,163,777	178.960	1,163,777	782,956	0	31,878	0	294,716	0	294,716	0	09/01/2015	
233331-10-7	DTE ENERGY COMPANY			4,542,000	589,870	129.870	589,870	511,961	4,599	17,169	0	88,887	0	88,887	0	10/31/2018	
244199-10-5	DEERE & COMPANY			110,289,000	19,108,672	173.260	19,108,672	14,661,686	83,820	294,880	0	2,831,686	0	2,831,686	0	05/23/2019	
254687-10-6	DISNEY			51,533,000	7,453,218	144.630	7,453,218	5,710,063	45,349	56,756	0	1,696,774	0	1,696,774	0	07/11/2019	
25746U-10-9	DOMINION RESOURCES			33,058,000	2,737,864	82.820	2,737,864	2,565,650	0	69,845	0	188,567	0	188,567	0	11/05/2019	
26441C-20-4	DUKE ENERGY			21,967,000	2,003,610	91.210	2,003,610	1,494,188	0	82,266	0	107,858	0	107,858	0	09/01/2015	
26614N-10-2	DUPONT DE NEMOURS INC			73,810,000	4,738,602	64.200	4,738,602	4,718,289	0	18,973	0	20,313	487,320	(467,007)	0	12/20/2019	
302316-10-2	EXXON MOBIL CORP			107,339,000	7,490,115	69.780	7,490,115	7,448,253	0	368,173	0	1,491,799	1,321,130	170,669	0	09/20/2016	
35137L-10-5	FOX CORP			24,760,000	917,853	37.070	917,853	941,100	0	11,390	0	(23,247)	0	(23,247)	0	03/19/2019	
363576-10-9	ARTHUR J GALLAGHER & CO			14,586,000	1,389,025	95.230	1,389,025	757,795	0	25,088	0	314,037	0	314,037	0	12/20/2016	
370334-10-4	GENERAL MILLS			21,040,000	1,126,902	53.560	1,126,902	1,119,328	0	41,238	0	361,753	54,149	307,604	0	09/01/2015	
37045V-10-0	GENERAL MOTORS CO			41,337,000	1,512,934	36.600	1,512,934	1,458,671	0	62,832	0	130,212	0	130,212	0	12/21/2016	
375558-10-3	GILEAD SCIENCES INC			31,028,000	2,016,199	64.980	2,016,199	2,025,818	0	78,191	0	325,257	249,859	75,398	0	12/22/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC			34,781,000	7,997,195	229.930	7,997,195	7,705,383	0	144,341	0	2,187,029	0	2,187,029	0	06/30/2011	
38173M-10-2	GOLUB CAPITAL BDC INC			403,666,000	7,447,638	18.450	7,447,638	6,999,988	0	185,686	0	447,649	0	447,649	0	09/16/2019	
40434L-10-5	HP INC			91,195,000	1,874,057	20.550	1,874,057	1,154,587	16,069	58,438	0	8,208	0	8,208	0	11/02/2015	
406216-10-1	HALLIBURTON COMPANY			97,371,000	2,382,668	24.470	2,382,668	2,383,642	0	52,580	0	1,815,989	2,021,422	(205,453)	0	03/16/2015	
437076-10-2	HOME DEPOT			18,865,000	4,119,739	218.380	4,119,739	3,024,700	0	102,626	0	878,354	0	878,354	0	04/24/2018	
443510-60-7	HUBBELL INC -CL B			20,831,000	3,079,238	147.820	3,079,238	3,029,202	0	18,956	0	50,037	0	50,037	0	11/21/2019	
446150-10-4	HUNTINGTON BANCSHARES INC			56,798,000	856,514	15.080	856,514	759,162	8,520	32,375	0	179,482	0	179,482	0	12/20/2016	
458140-10-0	INTEL CORPORATION			89,165,000	5,336,525	59.850	5,336,525	3,346,025	0	93,917	0	935,636	0	935,636	0	11/05/2019	
459200-10-1	IBM			60,825,000	8,152,983	134.040	8,152,983	8,184,612	0	382,616	0	1,570,164	392,164	1,178,000	0	05/21/2019	
460690-10-0	INTERPUBLIC GROUP			60,656,000	1,401,154	23.100	1,401,154	1,368,804	0	53,032	0	143,085	0	143,085	0	03/29/2019	
46625H-10-0	JP MORGAN CHASE & CO			32,614,000	4,546,392	139.400	4,546,392	3,513,115	0	107,626	0	1,362,613	0	1,362,613	0	12/28/2017	
478160-10-4	JOHNSON & JOHNSON			101,111,000	14,749,062	145.870	14,749,062	11,407,404	0	379,166	0	1,700,687	0	1,700,687	0	09/20/2016	
48020Q-10-7	JONES LANG LASALLE INC			40,404,000	7,033,932	174.090	7,033,932	6,632,317	0	34,747	0	1,918,786	0	1,918,786	0	12/13/2016	
482480-10-0	KLA CORPORATION			9,558,000	1,702,949	178.170	1,702,949	753,920	0	29,630	0	847,603	0	847,603	0	12/22/2016	
487836-10-8	KELLOGG CO			6,199,000	428,723	69.160	428,723	413,969	0	14,010	0	115,199	39,881	75,318	0	12/20/2016	
494368-10-3	KIMBERLY CLARK			21,651,000	2,978,095	137.550	2,978,095	2,200,334	22,301	88,553	0	511,180	0	511,180	0	09/01/2015	
532457-10-8	ELI LILLY			14,987,000	1,969,741	131.430	1,969,741	1,210,012	0	38,666	0	235,446	0	235,446	0	09/20/2016	
539830-10-9	LOCKHEED MARTIN			1,980,000	770,972	389.380	770,972	408,255	0	17,820	0	252,529	0	252,529	0	09/10/2015	
55261F-10-4	M & T BANK CORP			14,787,000	2,510,093	169.750	2,510,093	2,540,998	0	60,627	0	393,630	0	393,630	0	05/17/2011	
580135-10-1	MCDONALDS			22,392,000	4,424,883	197.610	4,424,883	2,881,048	0	105,914	0	448,736	0	448,736	0	07/22/2016	
58933Y-10-5	MERCK & CO INC			37,234,000	3,386,432	90.950	3,386,432	2,151,092	22,713	81,915	0	541,382	0	541,382	0	01/25/2017	
59156R-10-8	METLIFE INC			36,153,000	1,842,718	50.970	1,842,718	1,599,205	0	62,906	0	358,276	0	358,276	0	12/22/2016	
594918-10-4	MICROSOFT CORP			96,799,000	15,265,202	157.700	15,265,202	5,212,228	0	182,950	0	5,433,328	0	5,433,328	0	05/16/2016	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation
61174X-10-9	MONSTER BEVERAGE CORP			20,414,000	1,297,310	.63,550	1,297,310	1,258,941	.0	.0	.0	292,533	.0	292,533	.0	.07/17/2018	
64110L-10-6	NETFLIX INC			3,089,000	.999,508	.323,570	.999,508	1,007,963	.0	.0	.0	(8,455)	.0	(8,455)	.0	.07/25/2019	
65339F-10-1	NEXTERA ENERGY INC			9,260,000	2,242,402	242,160	2,242,402	1,616,060	.0	29,840	.0	.417,073	.0	.417,073	.0	.06/21/2019	
681919-10-6	OMNICOM GROUP			15,301,000	1,239,687	81,020	1,239,687	1,113,443	9,946	.0	.0	.119,042	.0	.119,042	.0	.10/10/2018	
704326-10-7	PAYCOM INC			12,271,000	1,043,771	85,060	1,043,771	755,372	.0	.0	.0	244,316	.0	244,316	.0	.12/21/2016	
713448-10-8	PEPSICO INC			35,968,000	4,915,747	136,670	4,915,747	3,292,329	34,349	.0	.0	942,002	.0	942,002	.0	.09/02/2015	
717081-10-3	PFIZER INC			84,083,000	3,294,372	39,180	3,294,372	2,782,973	.0	.0	.0	(375,851)	.0	(375,851)	.0	.09/20/2016	
718546-10-4	PHILLIPS 66			19,207,000	2,139,852	.111,410	2,139,852	1,488,788	.0	.0	.0	485,169	.0	485,169	.0	.09/01/2015	
74144T-10-8	T ROWE PRICE GROUP INC			19,612,000	2,389,526	121,840	2,389,526	1,434,244	.0	.0	.0	578,946	.0	578,946	.0	.12/22/2016	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			28,845,000	1,586,475	.55,000	1,586,475	1,482,596	.0	.0	.0	149,953	.0	149,953	.0	.12/05/2019	
742718-10-9	PROCTER & GAMBLE CO			640,815,000	80,037,794	124,900	80,037,794	49,848,999	.0	1,893,544	.0	.21,134,079	.0	.21,134,079	.0	.09/09/2015	
744320-10-2	PRUDENTIAL FINANCIAL			14,889,000	1,395,695	93,740	1,395,695	1,313,617	.0	.0	.0	181,497	.0	181,497	.0	.12/22/2016	
74460D-10-9	PUBLIC STORAGE INC REIT			2,254,000	480,012	212,960	480,012	477,686	.0	.0	.0	23,780	.0	23,780	.0	.10/25/2016	
747525-10-3	QUALCOMM			26,445,000	2,333,242	88,230	2,333,242	1,771,002	.0	.0	.0	828,257	.0	828,257	.0	.12/21/2016	
760841-20-5	RESCAP LIQUIDATING TRUST			4,982,000	.4,534	.0,910	.4,534	.4,683	.0	.0	.0	3,836	10,263	(6,427)	.0	.03/27/2014	
78462F-10-3	SPDR TRUST SERIES 1			31,137,000	10,021,755	321,860	10,021,755	9,994,199	.0	.0	.0	27,556	.0	27,556	.0	.12/20/2019	
806857-10-8	SCHLUMBERGER LTD			108,469,000	4,360,454	40,200	4,360,454	4,020,552	54,235	.0	.0	360,909	.0	360,909	.0	.05/21/2019	
828806-10-9	SIMON PROPERTY GRP LP REIT			35,069,000	5,223,878	148,960	5,223,878	5,097,279	.0	.0	.0	126,599	938,092	(811,493)	.0	.11/05/2019	
855244-10-9	STARBUCKS CORP			52,487,000	4,614,657	87,920	4,614,657	2,879,443	.0	.0	.0	1,234,494	.0	1,234,494	.0	.06/12/2018	
871829-10-7	SYSCO CORP			8,015,000	685,603	85,540	685,603	451,727	.0	.0	.0	183,383	.0	183,383	.0	.12/20/2016	
87612E-10-6	TARGET CORP			10,241,000	1,312,999	128,210	1,312,999	706,394	.0	.0	.0	636,171	.0	636,171	.0	.09/20/2016	
882508-10-4	TEXAS INSTRUMENTS			18,023,000	2,312,171	128,290	2,312,171	1,464,740	.0	.0	.0	608,997	.0	608,997	.0	.05/31/2017	
88579Y-10-1	3M CO			16,902,000	2,981,851	176,420	2,981,851	3,021,339	.0	.0	.0	(238,656)	.0	(238,656)	.0	.12/21/2016	
88642R-10-9	TIDEWATER INC			49,591,000	.956,114	19,280	.956,114	820,905	.0	.0	.0	430,450	423,011	.7,439	.0	.08/02/2017	
89832Q-10-9	TRUIST FINANCIAL CORP			28,830,000	1,623,706	56,320	1,623,706	1,031,333	.0	.0	.0	592,373	.0	592,373	.0	.12/09/2019	
902973-30-4	U S BANCORP			28,807,000	1,707,967	59,290	1,707,967	1,503,112	12,099	.0	.0	391,487	.0	391,487	.0	.12/22/2016	
907818-10-8	UNION PACIFIC CORP			39,907,000	7,214,787	180,790	7,214,787	5,636,066	.0	.0	.0	1,698,442	.0	1,698,442	.0	.05/24/2016	
911312-10-6	UNITED PARCEL SERVICE			19,261,000	2,254,693	117,060	2,254,693	1,941,660	.0	.0	.0	349,709	.0	349,709	.0	.06/26/2019	
913017-10-9	UNITED TECHNOLOGIES			59,817,000	8,958,194	149,760	8,958,194	7,439,694	.0	.0	.0	2,343,415	.0	2,343,415	.0	.03/11/2019	
91324P-10-2	UNITEDHEALTH GROUP INC			30,227,000	8,886,133	293,980	8,886,133	7,360,275	.0	.0	.0	1,525,858	.0	1,525,858	.0	.12/05/2019	
918204-10-8	VF CORP			11,223,000	1,118,484	99,660	1,118,484	565,638	.0	.0	.0	364,876	.0	364,876	.0	.12/22/2016	
91913Y-10-0	VALERO ENERGY CORP			14,577,000	1,365,136	93,650	1,365,136	1,080,381	.0	.0	.0	236,588	.0	236,588	.0	.08/20/2019	
92343V-10-4	VERIZON COMMUNICATIONS			56,901,000	3,493,721	61,400	3,493,721	2,780,681	.0	.0	.0	294,747	.0	294,747	.0	.10/10/2018	
931142-10-3	WAL-MART			20,268,000	2,408,649	118,840	2,408,649	1,294,651	.0	.0	.0	520,685	.0	520,685	.0	.09/01/2015	
949746-10-1	WELLS FARGO & CO			87,789,000	4,723,048	53,800	4,723,048	4,613,778	.0	.0	.0	677,731	.0	677,731	.0	.12/21/2016	
959802-10-9	WESTERN UNION CO-W/I	LS		34,572,000	.925,838	26,780	.925,838	.702,157	.0	.0	.0	336,040	.0	336,040	.0	.12/22/2016	
963320-10-6	WHIRLPOOL CORP			2,934,000	432,853	147,530	432,853	422,203	.0	.0	.0	176,044	56,748	119,296	.0	.09/01/2015	
988498-10-1	YUM! BRANDS INC			17,737,000	1,786,648	100,730	1,786,648	1,007,855	.0	.0	.0	156,263	.0	156,263	.0	.09/02/2015	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I			113,267,000	5,437,949	48,010	5,437,949	4,437,801	.0	.0	.0	1,640,106	.0	1,640,106	.0	.03/14/2017	
929183-10-3	EATON CORP PLC			12,802,000	1,212,605	94,720	1,212,605	871,296	.0	.0	.0	333,620	.0	333,620	.0	.12/22/2016	
65960L-10-3	MDT			26,867,000	3,048,061	113,450	3,048,061	2,333,211	14,508	.0	.0	714,850	.0	714,850	.0	.04/15/2019	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A		57,980,000	3,351,244	57,800	3,351,244	2,313,402	.0	.0	.0	1,127,711	.0	1,127,711	.0	.01/12/2018	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D		10,244,000	2,172,752	212,100	2,172,752	1,883,183	.0	.0	.0	289,570	.0	289,570	.0	.05/16/2019	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D		2,730,000	.345,072	126,400	.345,072	349,631	.0	.0	.0	62,571	150,477	(87,906)	.0	.11/29/2018	
143658-30-0	CARNIVAL CRUISE UNIT	C		85,488,000	4,345,355	50,830	4,345,355	3,796,696	.0	.0	.0	692,518	561,721	130,797	.0	.09/01/2015	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D		94,820,000	3,340,509	35,230	3,340,509	2,057,594	.0	.0	.0	1,355,926	.0	1,355,926	.0	.07/16/2018	
66987V-10-9	NOVARTIS AG-ADR	D		30,578,000	2,895,431	94,690	2,895,431	1,991,368	.0	.0	.0	587,164	.0	587,164	.0	.10/13/2016	
65494J-10-3	LINDE			11,661,000	2,482,627	212,900	2,482,627	1,200,135	.0	.0	.0	663,044	.0	663,044	.0	.10/31/2018	
H1467J-10-4	CHUBB LTD	D		11,270,000	1,754,288	155,660	1,754,288	1,501,934	8,453	.0	.0	298,430	.0	298,430	.0	.12/22/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
Publicly Traded					465,701,396	XXX	465,701,396	353,708,737	365,819	10,090,585	0	92,504,416	7,229,786	85,274,630	0	XXX	XXX
31337#-10-5	FHFB CINCINNATI	RF		.313,945,000	31,394,500	100,000	31,394,500	31,394,500	.0	1,393,288	.0	.0	.0	.0	.0	.12/06/2019	
38174*-10-0	Golub Capital Investment Corp BDC 3			580,000,000	8,700,000	15,000	8,700,000	8,700,001	.0	531,007	.0	.0	.0	.0	.0	.12/19/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					40,094,500	XXX	40,094,500	40,094,501	0	1,924,295	0	0	0	0	0	XXX	XXX
63654#-10-5	National Integrity Life Insurance Company			200,000,000	377,138,579	1,885,693	377,138,579	228,981,540	.0	.0	.0	38,133,765	.0	38,133,765	.0	03/01/2009	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					377,138,579	XXX	377,138,579	228,981,540	0	0	0	38,133,765	0	38,133,765	0	XXX	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND			22,838,000	.293,925	12,870	.293,925	.289,344	1,745	19,250	.0	33,216	3,070	30,146	.0	.03/22/2016	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation
9499999. Subtotal - Mutual Funds					293,925	XXX	293,925	289,344	1,745	19,250	0	33,216	3,070	30,146	0	XXX	XXX
9799999 - Total Common Stocks					883,228,400	XXX	883,228,400	623,074,122	367,564	12,034,130	0	130,671,397	7,232,856	123,438,541	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					895,636,827	XXX	896,857,247	635,482,549	367,564	12,474,170	0	130,671,397	7,232,856	123,438,541	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2	G2 765171	5.042% 12/20/61		11/01/2019	Interest Capitalization		.405	.405	.0
36176F-2S-0	G2	G2 765164	3.876% 10/20/61		12/01/2019	Interest Capitalization		1,293	1,293	.0
36176F-29-2	G2	G2 765168	4.940% 11/20/61		09/01/2019	Interest Capitalization		.492	.492	.0
36230U-YL-7	G2	G2 759715	4.700% 10/20/61		12/01/2019	Interest Capitalization		2,469	2,469	.0
36297E-ZY-4	G2	G2 710059	4.500% 11/20/60		11/01/2019	Interest Capitalization		14,413	14,413	.0
690353-5A-1	OPIC	AGENCY DEBENTURES	1.903% 05/15/24		05/30/2019	MELLON CAPITAL MKT		3,000,000	3,000,000	2,965
690353-U8-8	OPIC	1.987% 02/15/28			05/10/2019	MELLON CAPITAL MKT		1,420,920	1,420,920	8,244
690353-ZZ-3	OPIC	1.543% 09/15/20			12/17/2019	WELLS FARGO		1,500,000	1,500,000	242
912828-3I-8	U S TREASURY	2.750% 02/15/28			02/28/2019	BANK of AMERICA SEC		4,519,002	4,500,000	4,786
0599999. Subtotal - Bonds - U.S. Governments								10,458,994	10,439,992	16,237
567609-EH-1	MARIEMONT OHIO CITY SCH DIST	5.900%	12/01/30		08/07/2019	Tax Free Exchange		1,412,270	1,390,000	15,035
567609-EJ-7	MARIEMONT OHIO CITY SCH DIST	5.900%	12/01/30		08/07/2019	Tax Free Exchange		40,641	40,000	.433
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions								1,452,911	1,430,000	15,468
3136A3-EE-7	FNR	2011-143 PZ	4.500% 01/25/42		12/01/2019	Interest Capitalization		251,650	251,650	.0
3136AG-HW-5	FNR	2013-94 CZ	3.500% 09/25/43		12/01/2019	Interest Capitalization		267,841	267,841	.0
3136AH-VS-6	FNR	2013-136 CZ	3.500% 01/25/44		12/01/2019	Interest Capitalization		84,716	84,716	.0
3136AU-Q9-5	FNR	2016-98 BZ	4.000% 01/25/57		12/01/2019	Interest Capitalization		353,031	353,031	.0
3137B0-CQ-5	FHR FHR	4184 GZ	3.000% 03/15/43		10/01/2019	Interest Capitalization		38,020	38,020	.0
3137BB-B8-2	FHR FHR	4337 YZ	3.500% 05/15/54		12/01/2019	Interest Capitalization		125,238	125,238	.0
3140HK-2H-0	FN FN	BK6175	4.000% 10/01/48		01/25/2019	ROBERT W. BAIRD		1,439,095	1,439,095	1,919
3140JG-AM-7	FN FN	BN0011	4.000% 08/01/48		01/25/2019	J P MORGAN SEC FIXED INC		2,534,631	2,489,891	3,320
62630W-AG-2	TXBL MUNI FUNDING TRUST	VARIOU GENERAL	2.150% 07/31/28		01/25/2019	BARCLAYS		400,000	400,000	.0
62630W-BN-6	TXBL MUNI FUNDING TRUST	VARIOU EDUCATION	2.150% 09/01/27		06/12/2019	BARCLAYS		740,000	740,000	.449
62630W-CQ-8	TXBL MUNI FUNDING TRUST	VARIOU GENERAL	2.150% 11/26/20		10/22/2019	BARCLAYS		3,700,000	3,700,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues								9,959,407	9,889,482	5,688
00217L-AA-0	AREIT	2019-CRE3 A	2.765% 09/14/36		08/09/2019	MORGAN STANLEY FIXED INC		20,000,000	20,000,000	.0
00507V-AK-5	ACTIVISION BLIZZARD	3.400%	09/15/26		01/08/2019	MORGAN STANLEY FIXED INC		4,789,971	5,065,000	55,012
006346-AS-9	ADMSO	2018-1 A	4.810% 11/15/48		01/25/2019	BANK OF OKLAHOMA		5,071,464	4,988,070	9,330
00688J-AA-5	ADIENT US LLC	7.000%	05/15/26		04/25/2019	Various		2,297,133	2,247,000	.0
010392-EZ-7	ALABAMA POWER CO	6.125%	05/15/38		01/23/2019	KEY BANC-MCDONALD		2,365,849	1,940,000	23,105
010392-FN-3	ALABAMA POWER CO	2.800%	04/01/25		09/27/2019	KEY BANC-MCDONALD		1,019,090	1,000,000	.0
013092-AC-5	ALBERTSONS COS/SAFEWAY	4.625%	01/15/27		11/07/2019	BANK of AMERICA SEC		3,802,000	3,802,000	.0
01400E-AA-1	ALCON FINANCE CORP	2.750%	09/23/26		09/16/2019	BANK of AMERICA SEC		1,990,160	2,000,000	.0
02343U-AC-9	AMCOR FINANCE USA INC	3.625%	04/28/26		06/13/2019	Tax Free Exchange		4,999,094	5,000,000	.0
02343U-AE-5	AMCOR FINANCE USA INC	4.500%	05/15/28		06/13/2019	Tax Free Exchange		4,991,287	5,000,000	.0
02376U-AA-3	AMERICAN AIRLINES INC	3.575%	01/15/28		04/24/2019	SECURITY CONTRIBUTION		13,580,687	13,634,687	135,400
02665W-CT-6	AMERICAN HONDA FINANCE	3.550%	01/12/24		01/10/2019	WELLS FARGO		4,998,650	5,000,000	.0
03040W-AD-7	AMERICAN WATER CAPITAL	6.593%	10/15/37		12/17/2019	SEAPORT GROUP LLC		1,432,330	1,000,000	11,721
03063F-AC-8	AMERICOLD RLTY PP	4.100%	01/08/30		05/03/2019	PRIVATE PLACEMENT		10,000,000	10,000,000	.0
03076K-AB-4	AMERIS BANCORP	4.250%	12/15/29		12/04/2019	SANDLER O'NEILL		2,000,000	2,000,000	.0
032177-AJ-6	AMSTED INDUSTRIES	4.625%	05/15/30		12/09/2019	WELLS FARGO		1,894,000	1,894,000	.0
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	4.900%	02/01/46		12/26/2019	MARKET AXESS		2,061,582	1,725,000	34,984
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	4.900%	02/01/46		05/15/2019	Tax Free Exchange		4,721,115	5,000,000	70,778
037833-DN-7	APPLE INC	2.050%	09/11/26		09/04/2019	GOLDMAN SACHS		2,994,930	3,000,000	.0
04365V-AD-4	ACER	2019-2A B	2.360% 11/10/26		10/17/2019	CREDIT SUISSE FIRST BOSTON		4,999,926	5,000,000	.0
045054-AF-0	ASHTREAD CAPITAL INC	4.375%	08/15/27		12/17/2019	J P MORGAN SEC FIXED INC		1,558,125	1,500,000	22,604
05223H-AA-0	AFHT	2019-FAIR A	2.787% 09/15/32		09/27/2019	BANK of AMERICA SEC		20,000,000	20,000,000	.0
05377R-DH-4	AESOP	2019-1A B	3.700% 03/20/23		04/30/2019	Cantor Fitzgerald Fixed		9,107,227	9,000,000	11,100
05492M-AA-3	BCCFC	2019-1A A1	2.300% 10/20/20		10/10/2019	CREDIT SUISSE FIRST BOSTON		4,500,000	4,500,000	.0
05723K-AG-5	BAKER HUGHES LLC/CO-OBL	3.138%	11/07/29		11/04/2019	BANK of AMERICA SEC		5,000,000	5,000,000	.0
06051G-HS-1	BANK OF AMERICA CORP	4.330%	03/15/50		03/12/2019	BANK of AMERICA SEC		4,000,000	4,000,000	.0
073685-AD-1	BEACON ESCROW CORP	4.875%	11/01/25		08/19/2019	WELLS FARGO		1,013,250	1,050,000	15,641
084664-CR-0	BERKSHIRE HATHAWAY INC	4.250%	01/15/49		12/18/2019	BANK of AMERICA SEC		1,353,677	1,150,000	21,043
095796-AA-6	BLUE RACER MID LLC/FINAN	6.125%	11/15/22		12/13/2019	JEFFERIES & CO		4,233,249	4,233,000	17,752
097023-CE-3	BOEING CO	3.500%	03/01/39		02/13/2019	BANK of AMERICA SEC		4,791,500	5,000,000	.0
110122-BM-9	BRISTOL-MYERS SQUIBB	3.625%	05/15/24		11/22/2019	Tax Free Exchange		4,290,179	4,265,000	3,006
110122-CC-0	BRISTOL-MYERS SQUIBB	4.125%	06/15/39		05/07/2019	MORGAN STANLEY FIXED INC		4,982,900	5,000,000	.0
118230-AQ-4	BUCKEYE PARTNERS	3.950%	12/01/26		03/15/2019	SUNTRUST		6,491,642	6,913,000	81,480
125523-AA-8	CIGNA CORP	2.250%	03/17/20		08/20/2019	Tax Free Exchange		2,440,000	2,440,000	13,470
125523-AH-3	CIGNA CORP	4.375%	10/15/28		08/20/2019	Tax Free Exchange		6,168,050	5,550,000	89,706
125523-BU-3	CIGNA CORP	3.000%	07/15/23		10/11/2019	Tax Free Exchange		4,997,521	5,000,000	35,833
126307-BA-4	CSC HOLDINGS INC	5.750%	01/15/30		12/18/2019	CREDIT SUISSE FIRST BOSTON		715,950	666,000	17,020
12636Y-AC-6	CRH AMERICA FINANCE INC	3.950%	04/04/28		02/25/2019	BARCLAYS		4,810,400	5,000,000	78,451
12636Y-AD-4	CRH AMERICA FINANCE INC	4.500%	04/04/48		12/11/2019	BARCLAYS		1,675,095	1,500,000	12,938

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126630-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		01/24/2019	JEFFERIES & CO		313,645	298,000	3,292
126650-CZ-1	CVS CORP 5.050% 03/25/48		11/20/2019	J P MORGAN SEC FIXED INC		1,168,220	1,000,000	7,996
131347-CK-0	CALPINE CORP 5.250% 06/01/26		03/07/2019	UBS WARBURG		817,320	834,000	12,163
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		09/13/2019	BARCLAYS		1,081,646	1,050,000	18,049
15135B-AS-0	CENTENE CORP 4.625% 12/15/29		11/21/2019	BARCLAYS		1,152,000	1,152,000	.0
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.050% 03/30/29		01/14/2019	DEUTSCHE BANK		4,996,750	5,000,000	.0
16412X-AD-7	CHENIERE CORP CHRISTI HD 7.000% 06/30/24		12/17/2019	Various		1,353,311	1,175,000	38,612
16412X-AH-8	CHENIERE CORP CHRISTI HD 3.700% 11/15/29		11/06/2019	BANK of AMERICA SEC		2,997,750	3,000,000	.0
166754-AN-1	CHEVRON PHILLIPS CHEM 2.659% 05/01/20		01/03/2019	US BANCORP		2,503,000	2,500,000	15,312
17325F-AS-7	CITIBANK NA 3.650% 01/23/24		01/15/2019	CITIGROUP GLOBAL MKTS		4,993,200	5,000,000	.0
17327X-AA-5	CGCMT 2019-SST2 A 2.657% 12/15/36		02/21/2019	CITIGROUP GLOBAL MKTS		18,000,000	18,000,000	.0
18055#-BG-6	CLARION LIONS PRIVATE PLACEMENT 3.670% 07/15/28		05/17/2019	PRIVATE PLACEMENT		7,000,000	7,000,000	.0
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		11/18/2019	SUMRIDGE PARTNERS		112,859	113,000	1,540
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		10/22/2019	Various		423,405	439,000	3,225
18539U-AB-1	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		10/03/2019	Tax Free Exchange		829,190	833,000	22,352
18539U-AC-9	CLEARWAY ENERGY OPERATIN 4.750% 03/15/28		12/04/2019	CITIGROUP GLOBAL MKTS		1,018,000	1,018,000	.0
198280-AD-1	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		10/29/2019	MORGAN STANLEY FIXED INC		2,011,600	2,000,000	27,500
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		12/26/2019	BANK of AMERICA SEC		783,657	700,000	9,256
200340-AT-4	COMERICA INC 4.000% 02/01/29		04/02/2019	Various		3,034,463	2,925,000	20,475
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		12/16/2019	RBC/DAIN		1,270,675	1,250,000	17,010
20338Q-AD-5	COMMSCOPE FINANCE LLC 6.000% 03/01/26		10/02/2019	RBC/DAIN		925,663	910,000	17,173
21871#-AC-4	CORESITE LP PP 4.110% 04/17/26		04/11/2019	PRIVATE PLACEMENT		6,000,000	6,000,000	.0
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		10/03/2019	Various		588,000	588,000	13,837
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		12/09/2019	WELLS FARGO		1,634,000	1,634,000	.0
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		12/26/2019	SUNTRUST		1,588,395	1,500,000	18,098
233046-AJ-0	DNKN 2019-1A A2I 3.787% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKETS		7,000,000	7,000,000	.0
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKETS		6,000,000	6,000,000	.0
233293-AP-4	DPL INC 4.350% 04/15/29		11/25/2019	Various		5,444,900	5,500,000	2,489
233331-80-0	DTE ENERGY COMPANY PFD		03/21/2019	JANNEY MONTGOMERY SCOTT NINC		4,990,000	200,000	.0
24422E-UN-7	JOHN DEERE CAPITAL 2.430% 07/10/20		01/04/2019	MITSUBISHI UFJ SECURITIES		8,800,000	8,800,000	.0
24422E-UU-1	JOHN DEERE CAPITAL 3.450% 03/07/29		03/04/2019	HONG KONG SHANGHAI BK		4,685,430	4,700,000	.0
250847-EB-2	DETROIT EDISON 6.625% 06/01/36		02/07/2019	MARKET AXESS		418,364	330,000	4,251
254687-DH-6	DISNEY 7.430% 10/01/26		11/18/2019	Tax Free Exchange		2,458,324	2,000,000	22,703
254687-DP-8	DISNEY 7.300% 04/30/28		11/21/2019	Tax Free Exchange		2,497,015	2,000,000	10,544
254687-ER-3	DISNEY 6.150% 02/15/41		11/18/2019	Tax Free Exchange		2,567,099	2,000,000	34,508
254687-EZ-5	DISNEY 7.750% 12/01/45		11/18/2019	Tax Free Exchange		12,734,093	8,545,000	321,921
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		11/06/2019	GUGGENHEIM CAPITAL MARKETS		7,000,000	7,000,000	.0
260543-CN-1	DOW CHEMICAL CO 4.550% 11/30/25		11/13/2019	Tax Free Exchange		6,899,888	6,896,000	152,526
26078J-AH-3	DOWDUPONT INC 3.020% 11/15/23		01/04/2019	J P MORGAN SEC FIXED INC		2,955,330	3,000,000	13,041
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		03/12/2019	BARCLAYS		1,000,000	1,000,000	.0
26444H-AG-6	DUKE ENERGY FLORIDA LLC 2.167% 11/26/21		11/21/2019	PNC CAPITAL MARKETS		1,600,000	1,600,000	.0
26884A-BM-4	ERP OPERATING 2.500% 02/15/30		08/20/2019	CITIGROUP GLOBAL MKTS		4,974,900	5,000,000	.0
29272W-AA-7	ENERGIZER HOLDINGS 6.375% 07/15/26		01/15/2019	Tax Free Exchange		447,000	447,000	14,961
302491-AT-2	FMC CORP 3.200% 10/01/26		10/10/2019	Various		6,852,222	6,745,000	14,989
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/29/2019	Various		1,441,563	1,400,000	37,222
35137L-AD-7	FOX CORP 5.476% 01/25/39		01/15/2019	Various		5,022,660	5,000,000	.0
35137L-AE-5	FOX CORP 5.576% 01/25/49		01/15/2019	GOLDMAN SACHS		2,000,000	2,000,000	.0
35671D-CD-5	FREEMPORT-MC C&G 5.250% 09/01/29		08/01/2019	J P MORGAN SEC HI-YIELD		1,962,000	1,962,000	.0
36228C-VC-4	GSM 2005-ROCK E 5.465% 05/03/32		03/25/2019	BANK of AMERICA SEC		2,223,203	2,000,000	7,894
373298-BP-2	GEORGIA PACIFIC 7.250% 06/01/28		02/06/2019	JEFFERIES & CO		2,790,395	2,225,000	30,022
398905-AL-3	GROUP 1 AUTOMOTIVE INC 5.250% 12/15/23		01/11/2019	Cantor Fitzgerald Fixed		285,000	300,000	1,313
40010P-AA-6	GRUBHUB HOLDINGS INC 5.500% 07/01/27		10/29/2019	Various		1,579,066	1,667,000	35,910
40390D-AA-3	HLF FIN SARL LLC/HERBALLI 7.250% 08/15/26		08/28/2019	JEFFERIES & CO		694,750	700,000	2,115
41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		02/28/2019	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	.0
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		10/09/2019	Cantor Fitzgerald Fixed		20,578,125	20,000,000	29,244
431318-AN-4	HILCORP ENERGY 5.000% 12/01/24		03/22/2019	BANK of AMERICA SEC		810,505	833,000	12,957
454889-AM-8	INDIANA MICHIGAN POWER 6.050% 03/15/37		01/04/2019	KEY BANC-MCDONALD		3,626,267	3,067,000	58,243
460146-CM-3	INTERNATIONAL PAPER CO 5.000% 09/15/35		06/20/2019	STIFEL NICHOLAS		3,621,906	3,299,000	45,361
46289R-AA-3	IRON MOUNTAIN US HLDNGS 5.375% 06/01/26		02/26/2019	CITIGROUP GLOBAL MKTS		591,825	607,000	8,428
46649H-AA-8	JPMIT 2017-6 B1 3.826% 12/25/48		10/11/2019	BROWNSTONE INV GROUP,LLC		5,367,588	5,105,530	8,157
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		12/12/2019	GUGGENHEIM CAPITAL MARKETS		4,250,000	4,250,000	.0
482480-AG-5	KLA CORPORATION 4.100% 03/15/29		03/13/2019	J P MORGAN SEC FIXED INC		1,990,440	2,000,000	.0
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		03/12/2019	GUGGENHEIM CAPITAL MARKETS		9,999,891	10,000,000	.0
501044-DL-2	KROGER CO 4.500% 01/15/29		01/07/2019	Various		5,963,860	6,000,000	.0
512807-AS-7	LAM RESEARCH CORP 3.750% 03/15/26		02/25/2019	J P MORGAN SEC FIXED INC		4,994,450	5,000,000	.0

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52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2019	Interest Capitalization		1,595	1,595	0
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		05/01/2019	Interest Capitalization		0	0	0
532457-BS-6	ELI LILLY 3.875% 03/15/39		02/20/2019	DEUTSCHE BANK		2,497,500	2,500,000	0
55261F-AK-0	M & T BANK CORP 2.616% 07/26/23		01/04/2019	MORGAN STANLEY FIXED INC		6,386,356	6,460,000	42,333
56279H-AS-9	M&T TRUST CO 2.210% 01/25/21		01/09/2019	J P MORGAN SEC FIXED INC		19,888,800	20,000,000	119,595
562953-CF-6	MGM MIRAGE INC 5.500% 04/15/27		03/27/2019	BANK of AMERICA SEC		1,400,000	1,400,000	0
56336V-AM-2	MPLX LP 4.500% 04/15/38		03/21/2019	MORGAN STANLEY FIXED INC		2,816,970	3,000,000	60,000
56336V-BH-2	MPLX LP 2.985% 09/09/22		09/04/2019	CITIGROUP GLOBAL MKTS		12,000,000	12,000,000	0
56819M-AE-6	MDPK 2019-35A B 3.803% 04/20/31		04/25/2019	BANK of AMERICA SEC		5,000,000	5,000,000	0
56819M-AG-1	MDPK 2019-35A C 4.484% 04/20/31		04/25/2019	BANK of AMERICA SEC		5,000,000	5,000,000	0
571676-AC-9	MARS INC 3.600% 04/01/34		03/26/2019	BANK of AMERICA SEC		4,981,600	5,000,000	0
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		10/29/2019	MORGAN STANLEY FIXED INC		5,048,800	5,000,000	7,500
577081-BB-7	MATTEL INC 6.750% 12/31/25		01/16/2019	GOLDMAN SACHS		936,250	1,000,000	3,375
577081-BD-3	MATTEL INC 5.875% 12/15/27		11/18/2019	BANK of AMERICA SEC		91,267	92,000	0
58013M-EC-4	MCDONALD'S CORP 6.300% 10/15/37		02/07/2019	US BANCORP		1,204,670	1,000,000	20,300
58933Y-AV-7	MERCK & CO INC 3.900% 03/07/39		03/05/2019	MORGAN STANLEY FIXED INC		4,947,900	5,000,000	0
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		05/22/2019	TD SECURITIES		4,015,000	4,015,000	0
595112-BP-7	MICRON TECHNOLOGY INC 4.185% 02/15/27		07/10/2019	J P MORGAN SEC FIXED INC		4,999,750	5,000,000	0
599809-CQ-1	MOMLT 2015-1 B2 3.812% 06/25/56		04/25/2019	J P MORGAN SEC FIXED INC		951,484	950,000	2,853
61691K-AA-9	MSC 2017-ASHF A 2.587% 11/15/34		04/23/2019	MORGAN STANLEY FIXED INC		5,741,100	5,760,000	5,316
62886E-AU-2	NCR CORP 5.750% 09/01/27		08/07/2019	WELLS FARGO		1,409,000	1,409,000	0
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		12/17/2019	SUNTRUST		1,281,610	1,000,000	863
629394-AA-5	NTC CAPITAL I 2.521% 01/15/27		09/26/2019	Various		4,452,188	4,750,000	20,450
629398-AA-6	NTC CAPITAL II 2.591% 04/15/27		09/26/2019	Various		13,286,631	14,185,000	51,216
64110L-AT-3	NETFLIX INC 5.875% 11/15/28		04/26/2019	Tax Free Exchange		3,000,000	3,000,000	78,823
644274-AF-9	NEW ENTERPRISE STONE & L 6.250% 03/15/26		08/28/2019	JEFFERIES & CO		287,000	280,000	8,021
64952W-CR-2	NEW YORK LIFE GLOBAL 2.411% 06/10/22		01/04/2019	WELLS FARGO		4,665,831	4,700,000	12,445
674599-DF-9	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/36		09/18/2019	Tax Free Exchange		8,277,484	7,227,000	0
674599-DL-6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/46		09/18/2019	Tax Free Exchange		3,687,987	3,000,000	0
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		12/26/2019	WELLS FARGO		958,620	861,000	8,180
68389X-AE-5	ORACLE CORP 6.500% 04/15/38		02/13/2019	CREDIT SUISSE FIRST BOSTON		6,186,285	4,790,000	103,783
69073T-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		10/29/2019	Various		1,227,115	1,166,000	15,692
69349A-AA-0	PNC CAPITAL TRUST C 2.477% 06/01/28		08/21/2019	SANDLER O'NEILL		6,038,750	6,500,000	37,341
70432*-AA-9	PAYCHEX INC PP 4.070% 03/13/26		01/03/2019	PRIVATE PLACEMENT		3,000,000	3,000,000	0
70457L-AA-2	PEABODY SEC FIN CORP 6.000% 03/31/22		03/27/2019	Cantor Fitzgerald Fixed		293,546	291,000	8,682
713448-EG-9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		1,251,813	1,000,000	0
719245-AD-4	PHOTO HOLDINGS MERGER SJ 8.500% 10/01/26		10/01/2019	CITIGROUP GLOBAL MKTS		1,549,572	1,642,000	0
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		09/05/2019	JEFFERIES & CO		524,070	508,000	14,391
741503-AZ-9	PRICELINE GROUP INC. 3.600% 06/01/26		01/24/2019	DEUTSCHE BANK		5,550,660	5,700,000	32,490
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		08/14/2019	BARCLAYS		4,500,000	4,500,000	0
74840L-AB-8	QUICKEN LOANS INC 5.250% 01/15/28		12/17/2019	RBC/DAIN		562,950	540,000	12,128
761713-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		08/14/2019	FIFTH THIRD SECURITIES		824,192	800,000	16,042
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		04/03/2019	BARCLAYS		4,991,300	5,000,000	0
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		08/19/2019	BANK of AMERICA SEC		4,490,235	4,500,000	0
78413M-AE-8	SFAVE 2015-SAVE A2B 4.144% 01/05/43		07/18/2019	Various		6,883,517	6,925,000	13,989
78466C-AC-0	SS&C TECHNOLOGIES INC 5.500% 09/30/27		03/14/2019	MORGAN STANLEY HI-YLD		1,050,000	1,050,000	0
80285L-AG-6	SDART 2017-2 E 4.990% 09/16/24		12/04/2019	RBC/DAIN		26,592,141	25,800,000	75,100
816851-BD-0	SEMPRA ENERGY 2.501% 01/15/21		08/14/2019	FIFTH THIRD SECURITIES		1,771,574	1,775,000	4,423
81746T-CB-9	SEMT 2017-1 B1 3.626% 02/25/47		07/18/2019	BMO CAPITAL MARKETS CORP		2,034,030	1,976,586	4,191
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		12/18/2019	Various		382,485	376,000	2,902
853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		03/07/2019	JEFFERIES & CO		793,433	833,000	3,008
86787X-AA-3	SUNTRUST CAPITAL I 2.580% 05/15/27		02/13/2019	Various		5,263,475	5,635,000	34,161
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		11/06/2019	BANK of AMERICA SEC		2,020,000	2,000,000	67,264
87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		11/07/2019	BANK of AMERICA SEC		5,403,750	5,500,000	125,507
87612E-BH-8	TARGET CORP 3.375% 04/15/29		03/18/2019	BARCLAYS		2,999,700	3,000,000	0
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		02/06/2019	RBC/DAIN		895,365	909,000	22,299
87724R-AB-8	TAYLOR MORRISON COMM 5.750% 01/15/28		07/18/2019	GOLDMAN SACHS		2,370,000	2,370,000	0
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		08/12/2019	BARCLAYS		349,000	349,000	0
89176L-AB-0	TPMT 2018-6 A1B 3.750% 03/25/58		02/06/2019	MORGAN STANLEY FIXED INC		4,937,500	5,000,000	5,729
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		01/24/2019	BANK of AMERICA SEC		5,665,284	5,700,000	17,813
89177L-AE-3	TPMT 2019-3 M1 4.250% 02/25/59		12/11/2019	J P MORGAN SEC FIXED INC		5,350,000	5,000,000	7,083
902494-BJ-1	TYSON FOODS INC 4.000% 03/01/26		02/13/2019	MORGAN STANLEY FIXED INC		4,982,350	5,000,000	0
911365-BK-9	NA UNITED RENTALS 6.500% 12/15/26		02/28/2019	Various		1,669,815	1,596,000	35,733
91324P-DT-6	UNITEDHEALTH GROUP INC 3.500% 08/15/39		12/18/2019	RBC/DAIN		1,581,660	1,500,000	21,146
927804-GC-2	VIRGINIA ELECTRIC & POWER 3.300% 12/01/49		12/26/2019	MARKET AXESS		1,017,420	1,000,000	2,292

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92940P-AB-0	WRKCO INC 4.650% 03/15/26		02/20/2019	Tax Free Exchange		3,006,850	3,000,000	.0
949746-SP-7	WELLS FARGO & CO 2.835% 02/11/22		01/04/2019	RBS GREENWICH CAPITAL		3,147,406	3,163,000	17,458
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/16/2019	FIFTH THIRD SECURITIES		1,189,140	1,200,000	12,040
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		09/10/2019	WELLS FARGO		5,070,313	5,000,000	11,667
95000U-2G-7	WELLS FARGO & COMPANY 2.879% 10/30/30		10/24/2019	WELLS FARGO		5,000,000	5,000,000	.0
96145D-AD-7	WESTROCK CO 3.375% 09/15/27		02/20/2019	Tax Free Exchange		903,791	1,000,000	.0
962178-AN-9	TRI POINTE GROUP / HOMES 5.875% 06/15/24		02/07/2019	RBC/DAIN		888,095	909,000	8,307
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		02/28/2019	BANK of AMERICA SEC		334,000	334,000	.0
06368B-GS-1	BANK OF MONTREAL 3.803% 12/15/32	A.	12/17/2019	HONG KONG SHANGHAI BK		1,495,594	1,430,000	604
071734-AH-0	BAUSCH HEALTH COS INC 5.000% 01/30/28	A.	12/17/2019	GOLDMAN SACHS		182,000	182,000	.0
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A.	12/23/2019	SUSQUEHANNA		326,750	250,000	4,384
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A.	01/10/2019	JEFFERIES & CO		1,665,398	1,653,000	59,588
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A.	11/12/2019	Various		2,522,863	2,441,000	59,394
448055-AP-8	HUSKY ENERGY INC 4.400% 04/15/29	A.	03/13/2019	J P MORGAN SEC FIXED INC		7,995,120	8,000,000	.0
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A.	03/07/2019	SEAPORT GROUP LLC		851,743	833,000	21,114
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A.	02/06/2019	BARCLAYS		420,875	455,000	6,130
68245X-AJ-8	BURGER KING 4.375% 01/15/28	A.	11/14/2019	MORGAN STANLEY HI-YLD		355,000	355,000	.0
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	12/05/2019	RBC/DAIN		982,500	1,000,000	13,417
89114Q-CC-0	TORONTO DOMINION BANK 2.170% 03/17/21	A.	09/10/2019	TD SECURITIES		7,400,000	7,400,000	.0
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A.	01/23/2019	JEFFERIES & CO		547,280	568,000	6,451
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875% 08/15/26	D.	01/14/2019	Various		419,235	538,000	10,955
00772B-AO-4	AERCAP 4.625% 10/30/20	D.	10/29/2019	GOLDMAN SACHS		3,585,330	3,500,000	.0
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D.	09/03/2019	BANK of AMERICA SEC		745,500	700,000	7,292
046353-AP-3	ASTRAZENECA PLC 2.511% 06/10/22	D.	01/04/2019	MORGAN STANLEY FIXED INC		4,627,105	4,699,000	12,821
05565E-AS-4	BMW US Capital LLC 2.683% 04/06/22	C.	01/04/2019	DAIWA SECURITIES AMERICA		7,559,988	7,645,000	729
05565E-BJ-3	BMW US Capital LLC 3.625% 04/18/29	C.	04/15/2019	BANK of AMERICA SEC		2,995,020	3,000,000	.0
05586A-AJ-7	BSPT 2018-FL4 D 4.490% 09/15/35	D.	09/20/2019	J P MORGAN SEC FIXED INC		1,106,875	1,100,000	1,168
12634G-AA-1	CNOOC FINANCE 2015 AU 2.625% 05/05/20	D.	08/14/2019	FIFTH THIRD SECURITIES		501,215	500,000	3,682
12674T-AA-4	CWCLN 6.875% 09/15/27	D.	03/27/2019	CITIGROUP GLOBAL MKTS		1,240,063	1,250,000	18,142
13323A-AB-6	CAMELOT FINANCE SA 4.500% 11/01/26	D.	10/25/2019	CITIGROUP GLOBAL MKTS		1,818,000	1,818,000	.0
13887W-AA-8	CANYC 2019-2A A 3.372% 10/15/32	D.	08/27/2019	BARCLAYS		18,000,000	18,000,000	.0
15033X-AC-0	CEDF 2019-10A B 3.703% 10/20/32	D.	08/15/2019	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	.0
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D.	11/12/2019	BANK of AMERICA SEC		700,000	700,000	.0
21688A-AM-4	RABOBANK 2.490% 01/10/23	D.	01/04/2019	STIFEL NICHOLAS		1,968,440	2,000,000	14,471
25156P-AC-7	DEUTSCHE TELEKOM 8.750% 06/15/30	D.	12/23/2019	SOCIETE GENERALE		735,870	500,000	1,337
26151A-AA-7	DRAX FINCO PLC 6.625% 11/01/25	D.	05/02/2019	BANK of AMERICA SEC		3,045,000	3,000,000	8,281
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D.	12/18/2019	Various		5,992,013	5,440,000	71,020
404280-CC-1	HSBC HOLDINGS PLC-SPONS 3.973% 05/22/30	D.	05/15/2019	HONG KONG SHANGHAI BK		3,000,000	3,000,000	.0
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D.	07/23/2019	BARCLAYS		4,954,650	5,000,000	.0
45326Y-A*-8	INCITEC PIVOT PP 4.030% 10/30/28	D.	10/08/2019	PRIVATE PLACEMENT		8,000,000	8,000,000	.0
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C.	04/01/2019	BARCLAYS		1,572,000	1,572,000	.0
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D.	07/23/2019	BARCLAYS		2,679,000	2,679,000	.0
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D.	03/20/2019	BANK of AMERICA SEC		558,223	583,000	5,425
501955-AB-4	LG CHEM LTD 3.625% 04/15/29	D.	04/08/2019	CITIGROUP GLOBAL MKTS		4,970,950	5,000,000	.0
50201D-AA-1	LIKAI 6.750% 10/15/27	D.	12/17/2019	SCOTIA		280,963	266,000	2,693
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	D.	12/26/2019	MORGAN STANLEY FIXED INC		1,465,506	1,400,000	7,366
67052N-AA-3	MUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D.	08/21/2019	UBS WARBURG		661,500	700,000	12,545
71654Q-CK-6	PETROLEOS MEXICANOS 5.350% 02/12/28	D.	04/23/2019	GOLDMAN SACHS		936,500	1,000,000	10,849
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D.	10/30/2019	RBS GREENWICH CAPITAL		2,044,871	1,989,000	20,822
80414L-2E-4	SAUDI ARABIAN OIL CO 4.250% 04/16/39	D.	04/09/2019	J P MORGAN SEC FIXED INC		3,966,440	4,000,000	.0
86964W-AF-9	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D.	08/14/2019	Tax Free Exchange		2,973,448	3,000,000	14,500
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D.	12/18/2019	ANZ Securities		1,508,080	1,400,000	11,594
902133-AG-2	TYCO ELECTRONICS GROUP S 7.125% 10/01/37	D.	04/09/2019	MESROW FINANCIAL		2,972,189	2,230,000	4,414
92917R-AE-9	VOYA 2019-2A B 3.684% 07/20/32	D.	06/20/2019	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						837,649,813	819,364,468	3,460,182
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		12/17/2019	WELLS FARGO		1,080,000	1,000,000	19,806
320808-AD-0	FIRST MARYLAND CAPITAL 3.001% 01/15/27		08/27/2019	IMPERIAL CAPITAL LLC		3,412,500	3,640,000	15,030
4899999. Subtotal - Bonds - Hybrid Securities						4,492,500	4,640,000	34,836
8399997. Total - Bonds - Part 3						864,013,625	845,763,942	3,532,411
8399998. Total - Bonds - Part 5						83,085,627	76,097,664	753,572
8399999. Total - Bonds						947,099,252	921,861,606	4,285,983
89832Q-83-6	TRUIST FINANCIAL CORP PFD		12/09/2019	Tax Free Exchange	100,000.000	2,439,052	0.00	.0
89832Q-84-4	TRUIST FINANCIAL CORP PFD		12/09/2019	Tax Free Exchange	45,000.000	993,724	0.00	.0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89832Q-85-1	TRUIST FINANCIAL CORP PFD		12/09/2019	Tax Free Exchange	45,000,000	993,277	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,426,053	XXX	0
8999997. Total - Preferred Stocks - Part 3						4,426,053	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						4,426,053	XXX	0
032654-10-5	ANALOG DEVICES		12/05/2019	S. G. COWEN SECURITIES CORP.	4,388,000	498,658		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		08/29/2019	S. G. COWEN SECURITIES CORP.	2,113,000	360,231		0
09247X-10-1	BLACKROCK INC		12/05/2019	S. G. COWEN SECURITIES CORP.	1,714,000	839,700		0
110122-10-8	BRISTOL-MYERS SQUIBB		08/20/2019	S. G. COWEN SECURITIES CORP.	28,940,000	1,381,141		0
11135F-10-1	BROADCOM INC		12/05/2019	INSTINET	1,395,000	432,254		0
126650-10-0	CVS CORP		08/20/2019	S. G. COWEN SECURITIES CORP.	9,372,000	578,090		0
17275R-10-2	CISCO SYSTEMS INC		11/05/2019	S. G. COWEN SECURITIES CORP.	18,169,000	867,032		0
244199-10-5	DEERE & COMPANY		05/23/2019	Various	26,907,000	3,838,893		0
254687-10-6	DISNEY		07/11/2019	S. G. COWEN SECURITIES CORP.	3,691,000	535,042		0
254687-10-6	DISNEY		03/21/2019	Taxable Exchange	24,721,000	2,686,184		0
25746U-10-9	DOMINION RESOURCES		11/05/2019	S. G. COWEN SECURITIES CORP.	23,922,000	1,896,438		0
26614N-10-2	DUPONT DE NEMOURS INC		12/20/2019	S. G. COWEN SECURITIES CORP.	65,313,000	4,393,432		0
26614N-10-2	DUPONT DE NEMOURS INC		06/05/2019	Tax Free Exchange	8,497,000	812,177		0
35137L-10-5	FOX CORP		03/19/2019	Spin Off	24,760,000	941,100		0
38173M-10-2	GOLUB CAPITAL BDC INC		09/16/2019	Taxable Exchange	403,667,000	6,999,999		0
443510-60-7	HUBBELL INC -CL B		11/21/2019	Various	20,831,000	3,029,202		0
458140-10-0	INTEL CORPORATION		11/05/2019	S. G. COWEN SECURITIES CORP.	19,504,000	1,131,698		0
459200-10-1	IBM		05/21/2019	S. G. COWEN SECURITIES CORP.	2,661,000	363,481		0
460690-10-0	INTERPUBLIC GROUP		03/29/2019	INSTINET	16,956,000	356,537		0
64110L-10-6	NETFLIX INC		07/25/2019	S. G. COWEN SECURITIES CORP.	3,089,000	1,007,963		0
65339F-10-1	NEXTERA ENERGY INC		06/21/2019	S. G. COWEN SECURITIES CORP.	6,584,000	1,360,187		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP		12/05/2019	S. G. COWEN SECURITIES CORP.	18,791,000	992,437		0
78462F-10-3	SPDR TRUST SERIES 1		12/20/2019	S. G. COWEN SECURITIES CORP.	31,137,000	9,994,199		0
806857-10-8	SCHLUMBERGER LTD		05/21/2019	S. G. COWEN SECURITIES CORP.	24,441,000	967,815		0
828806-10-9	SIMON PROPERTY GRP LP REIT		11/05/2019	Various	35,069,000	6,035,371		0
89832Q-10-9	TRUIST FINANCIAL CORP		12/09/2019	Tax Free Exchange	28,830,000	1,031,333		0
911312-10-6	UNITED PARCEL SERVICE		06/26/2019	INSTINET	12,264,000	1,222,566		0
913017-10-9	UNITED TECHNOLOGIES		03/11/2019	INSTINET	14,317,000	1,769,939		0
91324P-10-2	UNITEDHEALTH GROUP INC		12/05/2019	Various	30,227,000	7,360,275		0
91913Y-10-0	VALERO ENERGY CORP		08/20/2019	S. G. COWEN SECURITIES CORP.	10,512,000	823,795		0
G5960L-10-3	MDT		04/15/2019	S. G. COWEN SECURITIES CORP.	28,867,000	2,333,211		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	05/16/2019	Various	10,244,000	1,883,183		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						68,723,563	XXX	0
31337#-10-5	FHLB CINCINNATI		12/06/2019	FHLB	51,219,000	5,121,900		0
38174*-10-0	Golub Capital Investment Corp BDC 3		12/19/2019	PRIVATE PLACEMENT	340,000,000	5,100,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,221,900	XXX	0
9799997. Total - Common Stocks - Part 3						78,945,463	XXX	0
9799998. Total - Common Stocks - Part 5						7,400,177	XXX	0
9799999. Total - Common Stocks						86,345,640	XXX	0
9899999. Total - Preferred and Common Stocks						90,771,693	XXX	0
9999999 - Totals						1,037,870,945	XXX	4,285,983

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36176F-2C-1	G2 G2 765171 5.042% 12/20/61		12/04/2019	Paydown		626,988	626,988	680,115	628,919	0	(1,931)	0	(1,931)	0	626,988	0	0	0	8,205	12/20/2061
36176F-2S-0	G2 G2 765164 3.876% 10/20/61		08/01/2019	Paydown		293,349	293,349	315,807	294,101	0	(752)	0	(752)	0	293,349	0	0	0	3,444	10/20/2061
36176F-29-2	G2 G2 765168 4.940% 11/20/61		12/01/2019	Paydown		208,374	208,374	223,056	207,937	0	436	0	436	0	208,374	0	0	0	2,231	11/20/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2019	Paydown		8,383,471	8,383,471	8,393,951	8,390,286	0	(6,815)	0	(6,815)	0	8,383,471	0	0	0	162,808	01/15/2033
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		12/01/2019	Paydown		282,039	282,039	287,114	286,911	0	(4,871)	0	(4,871)	0	282,039	0	0	0	4,635	09/15/2041
36230U-YF-0	G2 4.390% 09/20/61		03/01/2019	Paydown		94,152	94,152	101,376	93,861	0	292	0	292	0	94,152	0	0	0	425	09/20/2061
36230U-VL-7	G2 G2 759715 4.700% 10/20/61		02/01/2019	Paydown		49,337	49,337	53,084	49,567	0	(230)	0	(230)	0	49,337	0	0	0	370	10/20/2061
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2019	Paydown		568,188	568,188	580,295	568,134	0	54	0	54	0	568,188	0	0	0	15,048	11/20/2060
38373Y-62-2	GNMA - CMO 2003-16 Z 5.604% 02/16/44		12/01/2019	Paydown		493,293	493,293	476,048	481,021	0	12,272	0	12,272	0	493,293	0	0	0	2,682	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		12/01/2019	Paydown		3,515	3,515	3,376	3,517	0	(1)	0	(1)	0	3,515	0	0	0	121	11/16/2042
38376G-P3-8	GNR 2011-53 B 3.934% 05/16/51		12/01/2019	Paydown		304,503	304,503	339,580	323,814	0	(19,311)	0	(19,311)	0	304,503	0	0	0	8,471	05/16/2051
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2019	Paydown		65,312	65,312	68,118	66,290	0	(978)	0	(978)	0	65,312	0	0	0	1,603	08/20/2026
38378K-D0-9	GNR 2013-46 IO 1.113% 08/16/42		12/01/2019	Paydown		0	0	1,031,884	381,989	0	(381,989)	0	(381,989)	0	0	0	0	0	312,960	08/16/2042
38379U-OK-0	GNR 2016-2 IO 0.894% 04/16/57		11/01/2019	Paydown		0	0	192,533	171,473	0	(171,473)	0	(171,473)	0	0	0	0	0	24,486	04/16/2057
38379U-Q2-5	GNR 2016-140 IO 0.925% 05/16/58		11/01/2019	Paydown		0	0	153,319	144,522	0	(144,522)	0	(144,522)	0	0	0	0	0	14,106	05/16/2058
38379U-TJ-5	GNR 2016-72 IO 0.885% 12/16/55		12/01/2019	Paydown		0	0	82,530	50,924	0	(50,924)	0	(50,924)	0	0	0	0	0	5,235	12/16/2055
38379U-VS-2	GNR 2016-85 IO 1.100% 03/16/57		12/01/2019	Paydown		0	0	132,036	121,476	0	(121,476)	0	(121,476)	0	0	0	0	0	18,157	03/16/2057
38379U-XP-6	GNR 2016-98 IO 0.949% 05/16/58		12/01/2019	Paydown		0	0	140,611	95,477	0	(95,477)	0	(95,477)	0	0	0	0	0	10,191	05/16/2058
690353-3B-1	OPIC AGENCY DEBENTURES 1.541% 02/15/28		08/15/2019	Redemption	100.0000	390,875	390,875	390,875	390,875	0	0	0	0	0	390,875	0	0	0	4,647	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		11/15/2019	Redemption	100.0000	454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	6,763	05/15/2024
690353-5A-1	OPIC AGENCY DEBENTURES 1.903% 05/15/24		11/18/2019	Redemption	100.0000	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	2,622	05/15/2024
690353-D9-5	OPIC 1.543% 10/10/25		10/10/2019	Redemption	100.0000	559,673	559,673	559,673	559,673	0	0	0	0	0	559,673	0	0	0	10,370	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate 1.543% 09/15/22		12/16/2019	Redemption	100.0000	400,400	400,400	400,400	400,400	0	0	0	0	0	400,400	0	0	0	5,923	09/15/2022
690353-L7-0	OPIC VRDN 1.643% 10/10/25		10/10/2019	Redemption	100.0000	467,422	467,422	467,422	467,422	0	0	0	0	0	467,422	0	0	0	8,661	10/10/2025
690353-M8-7	OPIC 1.987% 02/15/28		03/06/2019	Redemption	100.0000	5,100,000	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	37,300	02/15/2028
690353-U8-8	OPIC 1.987% 02/15/28		08/15/2019	Redemption	100.0000	262,365	262,365	262,365	262,365	0	0	0	0	0	262,365	0	0	0	3,342	02/15/2028
690353-X9-3	OPIC AGENCY DEBENTURES 1.541% 02/15/28		08/15/2019	Redemption	100.0000	326,844	326,844	326,844	326,844	0	0	0	0	0	326,844	0	0	0	4,251	02/15/2028
690353-XQ-5	OPIC VRDN 1.543% 07/15/25		10/15/2019	Redemption	100.0000	708,333	708,333	708,333	708,333	0	0	0	0	0	708,333	0	0	0	12,618	07/15/2025
690353-XQ-5	OPIC VRDN 2.335% 07/15/25		01/15/2019	Redemption	100.0000	236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	1,405	07/15/2025
912828-C2-4	U S TREASURY 1.500% 02/28/19		02/28/2019	Maturity	4,500,000	4,500,000	4,500,000	4,500,000	4,500,000	0	(42)	0	(42)	0	4,500,000	0	0	0	33,750	02/28/2019
38378K-U2-3	GNR 2013-121 IO		10/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	32,936	10/16/2044
0599999	Subtotal - Bonds - U.S. Governments					25,079,089	25,079,089	26,962,631	26,066,829	0	(987,738)	0	(987,738)	0	25,079,089	0	0	0	759,766	XXX
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		04/09/2019	MORGAN STANLEY FIXED INC		1,001,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,300	1,300	20,354	07/01/2023
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					1,001,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,300	1,300	20,354	XXX
567609-CT-7	MARIEMONT OHIO CITY SCH DIST 5.900% 12/01/30		08/07/2019	Tax Free Exchange		1,452,911	1,430,000	1,462,962	1,454,198	0	(1,287)	0	(1,287)	0	1,452,911	0	0	0	57,653	12/01/2030
567609-EJ-7	MARIEMONT OHIO CITY SCH DIST 5.900% 12/01/30		12/01/2019	Redemption	100.0000	25,000	25,000	25,401	25,401	0	(401)	0	(401)	0	25,000	0	0	0	738	12/01/2030
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,477,911	1,455,000	1,488,363	1,479,599	0	(1,688)	0	(1,688)	0	1,477,911	0	0	0	58,391	XXX
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS 3.302% 02/15/19		02/15/2019	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	20,638	02/15/2019
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		403,317	407,391	407,391	407,391	0	0	0	0	0	407,391	0	(4,074)	(4,074)	5,546	02/01/2042
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/24/2019	Redemption	100.0000	26,576	26,576	26,576	26,576	0	0	0	0	0	26,576	0	0	0	210	02/01/2042

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		12/04/2019	Redemption 100.0000		1,445,000	1,445,000	1,445,000	1,445,000	0	0	0	0	0	1,445,000	0	0	0	68,230	08/01/2025
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		11/02/2019	Redemption 100.0000		2,920,000	2,920,000	2,920,000	2,920,000	0	0	0	0	0	2,920,000	0	0	0	140,452	08/01/2031
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2019	Redemption 100.0000		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	21,090	11/01/2023
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.470% 11/15/31		11/01/2019	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	118,606	11/15/2031
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		11/15/2019	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	10,791	11/15/2032
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		12/03/2019	Redemption 100.0000		63,899	63,899	63,899	63,899	0	0	0	0	0	63,899	0	0	0	1,147	06/15/2045
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/16/2019	280 Securities		827,217	845,987	851,274	849,895	0	(368)	0	(368)	0	849,527	0	(22,310)	(22,310)	10,716	11/15/2032
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/01/2019	Paydown		84,634	84,634	85,163	85,025	0	(391)	0	(391)	0	84,634	0	0	0	648	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP 3.000% 08/15/42		12/01/2019	Paydown		398,834	398,834	414,475	412,508	0	(13,675)	0	(13,675)	0	398,834	0	0	0	6,810	08/15/2042
3128PP-MF-7	FGLMC FG J10358 4.500% 07/01/24		12/01/2019	Paydown		59,822	59,822	60,981	60,407	0	(585)	0	(585)	0	59,822	0	0	0	1,475	07/01/2024
3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		12/01/2019	Paydown		40,260	40,260	41,163	40,720	0	(460)	0	(460)	0	40,260	0	0	0	978	07/01/2024
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2019	Paydown		27,121	27,121	28,833	28,176	0	(1,055)	0	(1,055)	0	27,121	0	0	0	592	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2019	Paydown		28,697	28,697	30,508	29,820	0	(1,123)	0	(1,123)	0	28,697	0	0	0	734	07/01/2025
3128PT-UT-0	FG FG J14194 3.000% 01/01/26		12/01/2019	Paydown		86,948	86,948	84,122	85,162	0	1,786	0	1,786	0	86,948	0	0	0	1,385	01/01/2026
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		12/15/2019	Paydown		5,438	5,438	5,655	5,409	0	29	0	29	0	5,438	0	0	0	290	08/15/2021
31335A-UL-0	FG FG G60587 4.000% 02/01/46		12/01/2019	Paydown		1,893,921	1,893,921	1,994,091	1,991,956	0	(98,036)	0	(98,036)	0	1,893,921	0	0	0	45,502	02/01/2046
313615-AQ-9	FNMA FN 50415 9.000% 03/01/21		12/01/2019	Paydown		115	115	120	115	0	(1)	0	(1)	0	115	0	0	0	5	03/01/2021
31362T-TU-7	FNMA FN 70763 9.000% 03/01/21		12/01/2019	Paydown		27	27	28	27	0	0	0	0	0	27	0	0	0	2	03/01/2021
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2019	Paydown		329,796	329,796	325,674	326,308	0	3,489	0	3,489	0	329,796	0	0	0	4,747	02/25/2032
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2019	Paydown		2,190	2,190	2,228	2,223	0	(33)	0	(33)	0	2,190	0	0	0	68	10/01/2035
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		12/01/2019	Paydown		261,635	261,635	265,174	261,803	0	(168)	0	(168)	0	261,635	0	0	0	7,420	06/25/2020
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		12/01/2019	Paydown		115,754	115,754	110,328	114,932	0	822	0	822	0	115,754	0	0	0	2,399	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		12/01/2019	Paydown		30,634	30,634	30,938	30,625	0	8	0	8	0	30,634	0	0	0	1,031	10/25/2020
3137A7-NU-0	FHLMC FHMS K011 A2 4.084% 11/25/20		12/01/2019	Paydown		60,778	60,778	61,077	60,716	0	62	0	62	0	60,778	0	0	0	1,203	11/25/2020
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/25/2019	JP MORGAN SEC FIXED INC		932,314	896,456	974,196	971,623	0	(5,391)	0	(5,391)	0	966,232	0	(33,918)	(33,918)	14,841	12/15/2040
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/01/2019	Paydown		26,599	26,599	28,906	28,830	0	(2,230)	0	(2,230)	0	26,599	0	0	0	238	12/15/2040
3137AP-PA-2	FHLMC FHMS K018 X1 1.300% 01/25/22		12/01/2019	Paydown		0	0	113,411	34,691	0	(34,691)	0	(34,691)	0	0	0	0	0	8,886	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1 1.214% 07/25/22		12/01/2019	Paydown		0	0	75,109	27,810	0	(27,810)	0	(27,810)	0	0	0	0	0	5,327	07/25/2022
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		12/01/2019	Paydown		295,165	295,165	276,353	257,626	0	37,540	0	37,540	0	295,165	0	0	0	6,390	03/15/2043
3137B1-ZD-7	FHR FHR 4204 QA 1.500% 07/15/42		12/01/2019	Paydown		564,575	564,575	525,893	538,792	0	25,782	0	25,782	0	564,575	0	0	0	4,937	07/15/2042
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2019	Paydown		6,606	6,606	6,555	6,572	0	34	0	34	0	6,606	0	0	0	126	05/15/2044
3137BM-7D-2	FHMS FHMS K051 X1 0.545% 09/25/25		12/01/2019	Paydown		0	0	72,236	50,362	0	(50,362)	0	(50,362)	0	0	0	0	0	5,593	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1 0.290% 01/25/27		12/01/2019	Paydown		0	0	20,879	17,067	0	(17,067)	0	(17,067)	0	0	0	0	0	1,584	01/25/2027
31384Q-PN-7	FNMA FN 530629 4.692% 04/01/30		12/01/2019	Paydown		5,000	5,000	4,954	4,644	0	356	0	356	0	5,000	0	0	0	117	04/01/2030
3138EO-VE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2019	Paydown		419,788	419,788	407,652	411,348	0	8,440	0	8,440	0	419,788	0	0	0	6,411	01/01/2027
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		12/01/2019	Paydown		522,125	522,125	536,239	533,552	0	(11,427)	0	(11,427)	0	522,125	0	0	0	9,897	09/01/2032
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2019	Paydown		99,114	99,114	104,070	103,699	0	(4,585)	0	(4,585)	0	99,114	0	0	0	2,352	09/01/2043
3138EP-VZ-1	FN FN AL7027 3.586% 06/01/45		12/01/2019	Paydown		144,549	144,549	141,957	142,147	0	2,402	0	2,402	0	144,549	0	0	0	2,856	06/01/2045
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		12/01/2019	Paydown		66,462	66,462	63,821	65,111	0	1,350	0	1,350	0	66,462	0	0	0	1,010	08/01/2023
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		12/01/2019	Paydown		415,207	415,207	444,012	438,304	0	(23,097)	0	(23,097)	0	415,207	0	0	0	7,656	01/01/2033
3138XT-UL-7	FNMA AW4186 FN AW4186 3.500% 05/01/44		12/01/2019	Paydown		1,213,029	1,213,029	1,213,171	1,212,958	0	71	0	71	0	1,213,029	0	0	0	26,894	05/01/2044
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2019	Paydown		116,250	116,250	111,348	113,687	0	2,563	0	2,563	0	116,250	0	0	0	3,481	03/25/2033
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		12/01/2019	Paydown		138,605	138,605	148,438	143,013	0	(4,408)	0	(4,408)	0	138,605	0	0	0	3,058	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2019	Paydown		299,389	299,389	289,238	294,428	0	4,961	0	4,961	0	299,389	0	0	0	6,185	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2019	Paydown		828,685	828,685	891,419	858,148	0	(29,463)	0	(29,463)	0	828,685	0	0	0	19,011	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2019	Paydown		634,811	634,811	689,960	654,762	0	(19,951)	0	(19,951)	0	634,811	0	0	0	15,031	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2019	Paydown		777,104	777,104	754,297	765,145	0	11,960	0	11,960	0	777,104	0	0	0	21,736	03/15/2034
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2019	Paydown		206,617	206,617	228,699	215,342	0	(8,725)	0	(8,725)	0	206,617	0	0	0	5,509	03/25/2029
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		12/01/2019	Paydown		316,425	316,425	320,084	316,562	0	(137)	0	(137)	0	316,425	0	0	0	13,429	10/25/2024

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi- fication	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31398F-XA-4	FNR 2009-95 BY	4.000% 11/25/24		12/01/2019	Paydown		39,138	39,138	37,438	38,535	0	602	0	602	0	39,138	0	0	0	829	11/25/2024
31398J-MR-1	FHR FHR 3573 JB	4.500% 09/15/24		12/01/2019	Paydown		1,132,654	1,132,654	1,157,431	1,136,441	0	(3,787)	0	(3,787)	0	1,132,654	0	0	0	27,625	09/15/2024
31398J-RE-5	FHR FHR 3579 MB	4.500% 09/15/24		12/01/2019	Paydown		96,036	96,036	96,456	96,030	0	6	0	6	0	96,036	0	0	0	2,225	09/15/2024
31398J-ZS-5	FHR K004 A2	4.186% 08/25/19		08/01/2019	Paydown		1,000,000	1,000,000	1,012,305	998,417	0	1,583	0	1,583	0	1,000,000	0	0	0	20,496	08/25/2019
31398L-W9-5	FHR FHR 3627 QH	4.000% 01/15/25		12/01/2019	Paydown		219,029	219,029	230,460	222,367	0	(3,338)	0	(3,338)	0	219,029	0	0	0	4,483	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	4.000% 02/25/25		12/01/2019	Paydown		88,828	88,828	84,987	87,547	0	1,281	0	1,281	0	88,828	0	0	0	1,989	02/25/2025
31398N-GA-6	FNR 2010-97 PX	4.500% 11/25/39		12/01/2019	Paydown		205,228	205,228	214,175	205,719	0	(491)	0	(491)	0	205,228	0	0	0	5,184	11/25/2039
31398N-HK-3	FNR 2010-100 DB	4.500% 09/25/25		12/01/2019	Paydown		242,452	242,452	263,515	246,234	0	(3,781)	0	(3,781)	0	242,452	0	0	0	5,927	09/25/2025
31398V-4P-8	FHR FHR 3643 DB	4.500% 03/15/25		12/01/2019	Paydown		175,341	175,341	172,383	174,355	0	987	0	987	0	175,341	0	0	0	4,250	03/15/2025
31398W-D3-5	FHR FHMS K005 A2	4.317% 11/25/19		11/02/2019	Paydown		4,000,000	4,000,000	4,072,656	3,996,807	0	3,193	0	3,193	0	4,000,000	0	0	0	126,073	11/25/2019
31398W-MG-6	FHR FHR 3637 AY	4.000% 02/15/25		12/01/2019	Paydown		86,269	86,269	81,848	84,817	0	1,452	0	1,452	0	86,269	0	0	0	1,885	02/15/2025
31398W-V7-3	FHR FHR 3652 DC	4.500% 04/15/25		12/01/2019	Paydown		204,654	204,654	205,933	204,645	0	9	0	9	0	204,654	0	0	0	4,984	04/15/2025
31402H-3X-7	FNMA FN 729914	5.500% 08/01/33		12/01/2019	Paydown		20,520	20,520	20,309	20,338	0	182	0	182	0	20,520	0	0	0	488	08/01/2033
3140HK-2H-0	FN FN BK6175	4.000% 10/01/48		12/01/2019	Paydown		236,810	236,810	240,954	240,954	0	(4,144)	0	(4,144)	0	236,810	0	0	0	5,524	10/01/2048
3140J7-MZ-5	FN BM3075	3.500% 07/01/32		12/19/2019	INTL FOSTONE FINANCIAL INC		9,126,363	8,793,515	8,943,279	8,936,865	0	(4,747)	0	(4,747)	0	8,932,119	0	194,244	194,244	324,017	07/01/2032
3140J7-MZ-5	FN BM3075	3.500% 07/01/32		12/01/2019	Paydown		2,232,038	2,232,038	2,270,052	2,268,424	0	(36,386)	0	(36,386)	0	2,232,038	0	0	0	45,424	07/01/2032
3140JG-AM-7	FN FN BN0011	4.000% 08/01/48		12/01/2019	Paydown		380,611	380,611	387,450	387,450	0	(6,839)	0	(6,839)	0	380,611	0	0	0	8,627	08/01/2048
3140JG-WT-8	FN FN BN0657	4.000% 09/01/48		12/01/2019	Paydown		2,342,513	2,342,513	2,347,637	2,347,548	0	(5,035)	0	(5,035)	0	2,342,513	0	0	0	71,917	09/01/2048
31412S-D3-6	FN FN 933122	5.500% 01/01/38		12/01/2019	Paydown		106,934	106,934	108,273	108,162	0	(1,229)	0	(1,229)	0	106,934	0	0	0	3,575	01/01/2038
31414M-4W-3	FNMA FN 970737	5.000% 11/01/23		12/01/2019	Paydown		75,104	75,104	78,389	76,725	0	(1,621)	0	(1,621)	0	75,104	0	0	0	2,035	11/01/2023
31416X-LG-3	FN CN FN AB2126	3.000% 01/01/26		12/01/2019	Paydown		517,485	517,485	507,378	510,896	0	6,588	0	6,588	0	517,485	0	0	0	8,279	01/01/2026
31417C-UJ-2	FN FN AB5984	3.000% 08/01/32		12/01/2019	Paydown		126,717	126,717	126,479	126,476	0	241	0	241	0	126,717	0	0	0	2,159	08/01/2032
31417H-CS-1	FN FN AB9991	3.000% 07/01/33		12/01/2019	Paydown		143,977	143,977	143,842	143,815	0	162	0	162	0	143,977	0	0	0	2,322	07/01/2033
31417V-RS-4	FNMA FN AC8596	4.000% 01/01/25		12/01/2019	Paydown		167,552	167,552	168,966	168,173	0	(621)	0	(621)	0	167,552	0	0	0	3,581	01/01/2025
31417V-E3-7	FNMA FN MA0153	4.500% 08/01/24		12/01/2019	Paydown		79,659	79,659	81,949	80,852	0	(1,194)	0	(1,194)	0	79,659	0	0	0	1,900	08/01/2024
31417V-V4-6	FNMA FN MA0634	4.500% 01/01/31		12/01/2019	Paydown		324,021	324,021	337,083	333,807	0	(9,786)	0	(9,786)	0	324,021	0	0	0	8,416	01/01/2031
31418A-WD-6	FN FN MA1543	3.500% 08/01/33		12/01/2019	Paydown		73,049	73,049	75,103	74,754	0	(1,705)	0	(1,705)	0	73,049	0	0	0	1,412	08/01/2033
31418M-JL-7	FNMA FN AD0266	5.500% 09/01/22		12/01/2019	Paydown		67,999	67,999	71,802	69,594	0	(1,595)	0	(1,595)	0	67,999	0	0	0	1,945	09/01/2022
31418X-ZO-4	FNMA FN AD9750	3.500% 12/01/25		12/01/2019	Paydown		150,195	150,195	152,612	151,534	0	(1,338)	0	(1,338)	0	150,195	0	0	0	2,698	12/01/2025
31419K-U4-5	FNMA FN AE8702	3.500% 11/01/25		12/01/2019	Paydown		177,313	177,313	180,361	178,994	0	(1,681)	0	(1,681)	0	177,313	0	0	0	3,608	11/01/2025
34074M-JC-6	FLORIDA ST HSG FIN CORP REV	2.800% 07/01/41		12/03/2019	Redemption 100.0000		141,890	141,890	141,890	141,890	0	0	0	0	0	141,890	0	0	0	5,600	07/01/2041
407288-WIS-4	HAMILTON COUNTY OH SEWER SYS	5.910% 12/01/24		12/01/2019	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	265,950	12/01/2024
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN	1.670% 01/01/36		08/01/2019	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,488	01/01/2036
60416Q-GK-4	MN HSG FIN AGY	2.730% 08/01/46		12/03/2019	Redemption 100.0000		604,756	604,756	604,756	604,756	0	0	0	0	0	604,756	0	0	0	15,548	08/01/2046
60637B-CR-9	MISSOURI ST HSG DEV	2.550% 10/01/34		12/03/2019	Redemption 100.0000		345,146	345,146	345,146	345,146	0	0	0	0	0	345,146	0	0	0	5,165	10/01/2034
626207-YM-0	MEAG TXB PLT	6.655% 04/01/57		04/01/2019	Redemption 100.0000		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	3,294	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL	2.150% 07/31/28		10/22/2019	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,749	07/31/2028
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL	2.150% 07/31/28		09/19/2019	Redemption 100.0000		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	47,664	07/31/2028
677377-2M-4	OHIO HSG FIN	2.720% 11/01/41		12/03/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,394	11/01/2041
677377-2P-7	OHIO HSG FIN	2.650% 11/01/41		12/03/2019	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	14,813	11/01/2041
677555-Q4-9	OH ECON DEV REV	4.215% 06/01/27		12/01/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,215	06/01/2027
677555-XJ-8	OH ECON DEV REV	5.890% 12/01/21		12/03/2019	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	12,369	12/01/2021
677555-VZ-1	OH ECON DEV REV DEVELOPMENT	5.875% 09/01/19		09/01/2019	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	16,891	09/01/2019

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		12/03/2019	Redemption 100.0000		1,295,924	1,295,924	1,295,924	1,295,924	0	0	0	0	0	1,295,924	0	0	0	21,160	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/03/2019	Redemption 100.0000		817,966	817,966	817,966	817,966	0	0	0	0	0	817,966	0	0	0	18,135	09/01/2037
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		03/05/2019	Redemption 100.0000		1,980,000	1,980,000	1,980,000	1,980,000	0	0	0	0	0	1,980,000	0	0	0	20,405	05/15/2026
751093-FE-0	RALEIGH NC CTFIS PRTN VRDN 1.620% 08/01/33		08/01/2019	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,446	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		10/22/2019	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	83,827	07/01/2022
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		08/01/2019	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,314	07/01/2022
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		11/18/2019	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	6,480	11/15/2037
880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG 3.875% 07/01/35		12/03/2019	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	11,367	07/01/2035
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		12/03/2019	Redemption 100.0000		458,057	458,057	457,472	457,486	0	571	0	571	0	458,057	0	0	0	8,917	09/01/2047
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2019	Redemption 100.0000		170,000	170,000	159,981	162,977	0	7,023	0	7,023	0	170,000	0	0	0	5,738	07/20/2036
92812U-K5-6	VASHSG 2013-B A 2.750% 04/25/42		03/15/2019	RAYMOND JAMES		1,873,041	1,926,007	1,926,007	1,926,007	0	0	0	0	0	1,926,007	0	(52,965)	(52,965)	(14,989)	04/25/2042
92812U-K5-6	VASHSG 2013-B A 2.750% 04/25/42		09/03/2019	Redemption 100.0000		115,789	115,789	115,789	115,789	0	0	0	0	0	115,789	0	0	0	1,681	04/25/2042
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/05/2019	Redemption 100.0000		317,745	317,745	317,745	317,745	0	0	0	0	0	317,745	0	0	0	7,466	10/25/2043
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		12/05/2019	Paydown		167,266	167,266	167,266	167,266	0	0	0	0	0	167,266	0	0	0	3,171	10/25/2037
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		08/04/2019	Redemption 100.0000		21,493	21,493	21,493	21,493	0	0	0	0	0	21,493	0	0	0	4,303	10/25/2037
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		12/05/2019	Various		1,659,033	1,659,033	1,659,895	1,659,792	0	(758)	0	(758)	0	1,659,033	0	0	0	43,044	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 06/25/42		12/05/2019	Redemption 100.0000		87,477	87,477	87,477	87,477	0	0	0	0	0	87,477	0	0	0	(357)	08/25/2042
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH		07/01/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	79,633	06/25/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						69,729,104	69,436,208	70,361,917	69,967,905	0	(319,780)	0	(319,780)	0	69,648,128	0	80,977	80,977	2,075,028	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		11/01/2019	Paydown		38,167	38,167	32,919	32,996	0	5,572	0	5,572	0	38,167	0	0	0	1,300	05/25/2033
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		12/15/2019	Paydown		70,075	70,075	71,246	71,246	0	(1,172)	0	(1,172)	0	70,075	0	0	0	1,775	11/15/2048
008414-AB-0	ABMT 2013-1 B1 3.605% 07/25/43		12/01/2019	Paydown		663,095	663,095	673,741	671,879	0	(8,783)	0	(8,783)	0	663,095	0	0	0	15,043	07/25/2043
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		12/01/2019	Paydown		1,984,695	1,984,695	1,923,055	1,923,800	0	60,895	0	60,895	0	1,984,695	0	0	0	46,627	11/25/2044
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		12/01/2019	Paydown		857,714	857,714	868,436	868,406	0	(10,691)	0	(10,691)	0	857,714	0	0	0	20,042	03/25/2045
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		12/01/2019	Paydown		264,195	264,195	267,993	267,938	0	(3,743)	0	(3,743)	0	264,195	0	0	0	5,530	06/25/2045
00842A-CB-3	ABMT 2015-4 B1 3.577% 06/25/45		12/01/2019	Paydown		149,971	149,971	153,336	152,581	0	(2,610)	0	(2,610)	0	149,971	0	0	0	2,935	06/25/2045
00842E-AS-0	ABMT 2016-2 B1 3.797% 03/25/46		12/01/2019	Paydown		150,515	150,515	148,728	148,758	0	1,757	0	1,757	0	150,515	0	0	0	3,130	03/25/2046
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		12/01/2019	Paydown		906,148	906,148	918,042	915,893	0	(9,744)	0	(9,744)	0	906,148	0	0	0	20,165	12/25/2045
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		12/31/2019	Various		95,715	95,715	89,902	79,204	0	16,511	0	16,511	0	95,715	0	0	0	3,295	12/31/2025
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/10/2019	MARKET AXESS		1,024,650	1,000,000	1,099,130	1,047,662	0	(5,518)	0	(5,518)	0	1,042,144	0	(17,494)	(17,494)	14,399	05/19/2021
02151F-AF-6	CIALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2019	Paydown		59,408	64,714	58,801	55,694	0	3,714	0	3,714	0	59,408	0	0	0	1,998	09/25/2037
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		07/15/2019	Paydown		676,704	676,704	674,254	839	0	0	0	0	0	676,704	0	0	0	6,732	02/15/2024
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		5,004,094	5,000,000	4,998,750	4,999,042	0	52	0	52	0	4,999,094	0	5,000	5,000	113,281	04/28/2026
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/19		06/13/2019	Tax Free Exchange		4,996,287	5,000,000	4,990,450	4,990,933	0	354	0	354	0	4,991,287	0	5,000	5,000	130,000	05/15/2028
02360F-AA-4	UNION ELECTRIC CO 5.100% 10/01/19		09/20/2019	KEY BANC-MCDONALD		5,004,250	5,000,000	4,605,400	4,968,375	0	30,324	0	30,324	0	4,998,699	0	5,551	5,551	247,208	10/01/2019
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		08/15/2019	Redemption 100.0000		237,500	237,500	237,500	237,500	0	0	0	0	0	237,500	0	0	0	6,502	02/15/2029
023764-AA-1	AAL 3.650% 06/15/28		12/15/2019	Redemption 100.0000		70,875	70,875	70,875	70,875	0	0	0	0	0	70,875	0	0	0	1,940	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2019	Redemption 100.0000		378,856	378,856	378,856	378,856	0	0	0	0	0	378,856	0	0	0	9,519	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2019	Redemption 100.0000		735,523	735,523	722,816	723,581	0	11,942	0	11,942	0	735,523	0	0	0	12,968	01/15/2028
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		04/24/2019	Security Withdraw		13,648,402	14,028,750	13,599,920	13,628,886	0	19,516	0	19,516	0	13,648,402	0	0	0	311,485	01/15/2028

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/15/2019	Redemption		251,562	251,562	251,562	251,562	0	0	0	0	0	251,562	0	0	0	5,657	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		10/01/2019	Paydown		256,083	256,083	252,882	253,073	0	3,010	0	3,010	0	256,083	0	0	0	7,086	10/01/2026
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		12/16/2019	WELLS FARGO		14,581,793	14,525,000	14,599,347	14,558,908	0	(19,938)	0	(19,938)	0	14,538,970	0	42,823	42,823	476,259	09/14/2020
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	15,881	05/03/2019
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2019	Paydown		17,527	17,527	17,475	17,083	0	444	0	444	0	17,527	0	0	0	355	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2019	Paydown		85,511	85,511	85,507	85,113	0	398	0	398	0	85,511	0	0	0	1,760	10/17/2036
02665W-BP-5	AMERICAN HONDA FINANCE 2.900% 02/16/24		12/17/2019	WELLS FARGO		5,135,650	5,000,000	4,968,650	4,976,420	0	4,178	0	4,178	0	4,980,598	0	155,052	155,052	194,542	02/16/2024
02665W-BR-1	AMERICAN HONDA FINANCE 2.926% 01/22/19		01/22/2019	Maturity		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	9,370	01/22/2019
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2019	Paydown		91,561	91,561	91,557	91,513	0	48	0	48	0	91,561	0	0	0	1,727	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
03027W-AJ-1	AMETOW 3.070% 03/15/23		12/17/2019	CREDIT SUISSE FIRST BOSTON		5,066,750	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	66,750	66,750	155,206	03/15/2023
03065J-AG-9	AMCAR 2014-4 D 3.070% 11/09/20		06/08/2019	Paydown		36,090,000	36,090,000	36,600,335	36,161,652	0	(71,652)	0	(71,652)	0	36,090,000	0	0	0	536,853	11/09/2020
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		12/08/2019	Paydown		3,063,517	3,063,517	3,131,489	3,085,743	0	(22,226)	0	(22,226)	0	3,063,517	0	0	0	79,204	11/08/2021
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		12/16/2019	TENDER OFFER		4,117,520	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	117,520	117,520	269,347	09/15/2024
032511-AY-3	ANADARKO PETROLEUM 6.450% 09/15/36		09/18/2019	Tax Free Exchange		4,637,140	4,000,000	4,662,120	4,649,780	0	(16,640)	0	(16,640)	0	4,633,140	0	4,000	4,000	258,000	09/15/2036
032511-BP-1	ANADARKO PETROLEUM 6.600% 03/15/46		09/18/2019	Tax Free Exchange		3,690,987	3,000,000	3,715,710	3,697,085	0	(9,098)	0	(9,098)	0	3,687,987	0	3,000	3,000	198,000	03/15/2046
03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		4,721,115	5,000,000	4,718,320	4,719,189	0	1,926	0	1,926	0	4,721,115	0	0	0	193,278	02/01/2046
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		10/30/2019	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,553	10/30/2045
05492M-AA-3	BOCFC 2019-1A A1 2.300% 10/20/20		12/20/2019	Paydown		1,229,867	1,229,867	1,229,867	1,229,867	0	0	0	0	0	1,229,867	0	0	0	3,441	10/20/2020
05531F-AZ-6	BB&T CORPORATION 2.150% 02/01/21		12/16/2019	SUNTRUST		5,007,100	5,000,000	4,949,600	4,965,290	0	15,842	0	15,842	0	4,981,132	0	25,968	25,968	148,410	02/01/2021
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.927% 03/25/37		12/01/2019	Paydown		43,350	43,350	36,388	39,358	0	3,993	0	3,993	0	43,350	0	0	0	885	03/25/2037
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		05/08/2019	Maturity		10,500,000	10,500,000	10,607,695	10,533,772	0	(33,772)	0	(33,772)	0	10,500,000	0	0	0	289,958	05/08/2019
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		12/01/2019	Paydown		455,118	455,118	466,495	459,900	0	(4,782)	0	(4,782)	0	455,118	0	0	0	6,710	03/10/2033
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2019	Paydown		39,009	39,009	36,827	37,912	0	1,098	0	1,098	0	39,009	0	0	0	1,608	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2019	Paydown		36,268	36,268	35,970	36,049	0	220	0	220	0	36,268	0	0	0	894	11/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		700,805	711,608	656,746	684,741	0	16,065	0	16,065	0	700,805	0	0	0	24,485	03/25/2035
05949C-NH-5	BOAIS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		190,781	193,913	189,453	189,453	0	1,327	0	1,327	0	190,781	0	0	0	7,489	12/25/2035
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/01/2019	Paydown		24,008	32,619	29,780	32,843	0	(8,835)	0	(8,835)	0	24,008	0	0	0	915	01/25/2037
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/15/2019	Maturity		1,060,000	1,060,000	1,085,737	1,065,513	0	(5,513)	0	(5,513)	0	1,060,000	0	0	0	29,097	03/15/2019
06051G-HE-2	BANK OF AMERICA CORP 2.682% 03/05/24		12/17/2019	RBC/DAIN		5,021,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	21,950	21,950	171,404	03/05/2024
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		08/15/2019	Paydown		604,449	604,449	601,737	604,413	0	36	0	36	0	604,449	0	0	0	6,787	12/15/2022
096630-AB-4	BOARDWALK PIPELINES LLC 5.750% 09/15/19		09/15/2019	Maturity		2,000,000	2,000,000	1,958,240	1,996,211	0	3,789	0	3,789	0	2,000,000	0	0	0	115,000	09/15/2019
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		04/01/2019	Paydown		0	457,953	0	0	0	0	0	0	0	0	0	0	0	3,105	04/15/2028
118230-AK-7	BUCKEYE PARTNERS 4.150% 07/01/23		03/15/2019	STIFEL NICHOLAS		3,041,940	3,000,000	2,952,508	2,972,770	0	1,200	0	1,200	0	2,973,971	0	67,969	67,969	89,225	07/01/2023
118230-AN-1	BUCKEYE PARTNERS 4.350% 10/15/24		03/14/2019	SUNTRUST		1,004,170	1,000,000	998,250	998,936	0	35	0	35	0	998,970	0	5,200	5,200	18,488	10/15/2024
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		10/18/2019	Call 101.9170		972,288	954,000	954,000	954,000	0	0	0	0	0	954,000	0	0	0	87,314	01/15/2024
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		12/01/2019	Paydown		12,064	71,868	19,156	9,949	0	2,115	0	2,115	0	12,064	0	0	0	2,209	02/25/2037
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		12/01/2019	Paydown		601,234	601,234	600,874	612,527	0	(11,292)	0	(11,292)	0	601,234	0	0	0	17,036	07/20/2034
12592L-BK-7	COMM 2014-CR20 XA 1.028% 11/10/47		12/01/2019	Paydown		0	570,575	368,050	0	0	(368,050)	0	(368,050)	0	0	0	0	0	55,505	11/10/2047
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		12/01/2019	Paydown		29,220	29,220	29,330	29,246	0	(26)	0	(26)	0	29,220	0				

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12667G-XD-0	CWALT 2005-28CB 244 5.750% 08/25/35		12/01/2019	Paydown		181,682	197,218	171,926	170,021	0	11,661	0	11,661	0	181,682	0	0	0	6,688	08/25/2035
12668A-NH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2019	Paydown		259,972	259,972	240,474	238,676	0	21,296	0	21,296	0	259,972	0	0	0	8,772	11/25/2035
12668A-NH-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2019	Paydown		52,542	56,219	52,649	51,043	0	1,498	0	1,498	0	52,542	0	0	0	1,843	11/25/2035
12668X-AD-7	CIVL 2006-S8 A4 5.650% 04/25/36		02/01/2019	Paydown		1,689,732	1,689,732	1,169,644	1,510,995	0	178,737	0	178,737	0	1,689,732	0	0	0	15,529	04/25/2036
126694-HK-7	CIVHL 2005-25 A6 5.500% 11/25/35		12/01/2019	Paydown		29,698	34,947	29,980	29,481	0	217	0	217	0	29,698	0	0	0	918	11/25/2035
126694-JX-7	CIVHL 2005-24 A7 5.500% 11/25/35		12/01/2019	Paydown		36,445	43,041	36,423	36,429	0	16	0	16	0	36,445	0	0	0	1,306	11/25/2035
12669R-AE-7	CIVL 2007-S1 A5 6.018% 11/25/36		02/01/2019	Paydown		2,137,309	2,137,309	1,321,941	802,650	0	1,334,660	0	1,334,660	0	2,137,309	0	0	0	21,427	11/25/2036
12670B-AE-9	CIVL 2007-S2 A5F 6.000% 05/25/37		02/01/2019	Paydown		2,778,023	2,778,023	2,071,105	1,933,482	0	844,541	0	844,541	0	2,778,023	0	0	0	27,777	05/25/2037
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		12/02/2019	Redemption 100.0000		200,518	200,518	200,518	200,518	0	0	0	0	0	200,518	0	0	0	3,681	10/10/2038
13213P-AA-8	Cambrian VRDN 1.670% 02/01/31		12/02/2019	Redemption 100.0000		262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	3,919	02/01/2031
13973B-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		08/20/2019	Paydown		20,000,000	20,000,000	20,562,500	20,133,156	0	(133,156)	0	(133,156)	0	20,000,000	0	0	0	600,000	01/22/2024
14149Y-BG-2	CARDINAL HEALTH INC 2.664% 06/15/22		04/10/2019	WELLS FARGO		2,488,050	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(11,950)	(11,950)	28,318	06/15/2022
151020-AP-9	CELGENE CORP 3.625% 05/15/24		11/22/2019	Tax Free Exchange		4,290,179	4,265,000	4,305,030	4,294,998	0	(4,819)	0	(4,819)	0	4,290,179	0	0	0	161,877	05/15/2024
15132E-LC-0	CDMC 2005-1 A5 5.285% 02/18/35		12/01/2019	Paydown		185,349	185,349	185,235	183,362	0	1,987	0	1,987	0	185,349	0	0	0	4,817	02/18/2035
171340-AM-4	CHURCH & DWIGHT CO INC 2.921% 01/25/19		01/25/2019	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	20,239	01/25/2019
17275R-AE-2	CISCO SYSTEMS INC 4.950% 02/15/19		02/15/2019	Maturity		2,000,000	2,000,000	1,995,480	1,999,931	0	69	0	69	0	2,000,000	0	0	0	49,500	02/15/2019
173100-AR-9	CMST 2006-6 B1 6.000% 11/25/36		12/01/2019	Paydown		2,545	172,940	85,190	87,131	0	(84,586)	0	(84,586)	0	2,545	0	0	0	3,816	11/25/2036
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2019	Paydown		192,224	192,224	197,986	194,236	0	(2,012)	0	(2,012)	0	192,224	0	0	0	4,098	09/10/2046
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2019	Paydown		641,849	641,849	644,156	644,565	0	(2,716)	0	(2,716)	0	641,849	0	0	0	14,591	06/25/2044
17325F-AG-3	CITIBANK NA 2.405% 09/18/19		09/18/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	109,004	09/18/2019
18055H-AK-8	CLARION LIONS PP 5.840% 06/15/19		06/15/2019	Maturity		1,500,000	1,500,000	1,576,920	1,505,386	0	(5,386)	0	(5,386)	0	1,500,000	0	0	0	44,287	06/15/2019
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2019	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,630	04/25/2047
19990A-AA-7	COMM 2016-SAVA A 3.460% 10/15/34		01/15/2019	Paydown		2,529,074	2,529,074	2,529,074	2,529,074	0	0	0	0	0	2,529,074	0	0	0	9,095	10/15/2034
19990A-AG-4	COMM 2016-SAVA B 4.040% 10/15/34		01/15/2019	Paydown		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	71,670	10/15/2034
22540A-BT-4	CSFB 1997-1R 1M5 7.642% 09/30/24		01/01/2019	Paydown		18	18	18	18	0	18	0	18	0	18	0	0	0	(2)	09/30/2024
22540A-BT-4	CSFB 1997-1R 1M5 7.642% 09/30/24		12/01/2019	Paydown		58	58	57	57	0	1	0	57	0	58	0	0	0	2	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2019	Paydown		18,390	18,390	17,697	17,894	0	496	0	496	0	18,390	0	0	0	642	06/25/2033
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/16/2019	Redemption 100.0000		91,332	91,332	91,332	91,332	0	0	0	0	0	91,332	0	0	0	2,057	05/15/2034
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		01/29/2019	Paydown		0	4,176	2,160	2,160	0	0	0	0	0	2,160	0	(2,160)	(2,160)	0	08/15/2018
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		11/20/2019	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,763	11/20/2047
233046-AJ-0	DNKN 2019-1A A21 3.787% 05/20/49		11/20/2019	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	571	05/20/2049
233046-AK-7	DNKN 2019-1A A211 4.021% 05/20/49		11/20/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	519	05/20/2049
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		07/01/2019	Paydown		59,464	59,464	60,058	59,456	0	8	0	8	0	59,464	0	0	0	864	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		12/01/2019	Paydown		639,622	639,622	645,991	640,615	0	(993)	0	(993)	0	639,622	0	0	0	12,241	07/10/2044
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		04/01/2019	Paydown		5,826	5,826	5,810	5,817	0	9	0	9	0	5,826	0	0	0	23	07/10/2044
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		06/04/2019	BOSTON		12,503,250	12,500,000	12,475,625	12,491,894	0	2,164	0	2,164	0	12,494,058	0	9,192	9,192	284,063	08/03/2020
24422E-UA-5	JOHN DEERE CAPITAL 2.700% 01/06/23		03/28/2019	GOLDMAN SACHS		2,004,300	2,000,000	1,998,520	1,998,793	0	72	0	72	0	1,998,865	0	5,435	5,435	39,750	01/06/2023
24422E-UN-7	JOHN DEERE CAPITAL 2.430% 07/10/20		07/08/2019	WELLS FARGO		2,807,868	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	7,868	7,868	43,446	07/10/2020
24704A-AA-4	DEFT 2018-1 A1 2.450% 06/24/19		02/22/2019	Paydown		1,088,885	1,088,885	1,088,332	1,088,468	0	417	0	417	0	1,088,885	0	0	0	3,414	06/24/2019
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2019	Paydown		20,430	21,613	19,693	20,186	0	244	0	244	0	20,430	0	0	0	590	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2019	Paydown		57,372	57,372	49,484	45,252	0	12,12									

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
278865-BD-1	ECOLAB INC 3.250% 12/01/27		12/18/2019	JEFFERIES & CO CREDIT SUISSE FIRST		5,264,750	5,000,000	4,985,266	4,986,314	0	1,303	0	1,303	0	4,987,616	0	277,134	277,134	171,076	12/01/2027
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		12/16/2019	BOSTON		3,961,224	3,961,224	3,924,616	3,938,186	0	7,392	0	7,392	0	3,945,578	0	15,646	15,646	106,039	04/25/2028
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		11/25/2019	Paydown		1,398,348	1,398,348	1,385,425	1,390,215	0	8,133	0	8,133	0	1,398,348	0	0	0	18,257	04/25/2028
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		12/19/2019	SMBC NIKKO Redemption		6,280,548	5,584,000	6,163,843	6,099,328	0	(63,323)	0	(63,323)	0	6,036,005	0	244,543	244,543	351,420	03/01/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2019	100.0000		226,561	226,561	226,561	226,561	0	0	0	0	0	226,561	0	0	0	5,355	01/19/2031
29271L-AD-6	ENDO FIN LLC/ENDO FINCO 7.250% 01/15/22		04/04/2019	Various		4,910,000	5,000,000	4,972,145	4,980,234	0	1,473	0	1,473	0	4,981,707	0	(71,707)	(71,707)	344,556	01/15/2022
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		03/15/2019	Maturity		2,500,000	2,500,000	2,585,125	2,534,618	0	(34,618)	0	(34,618)	0	2,500,000	0	0	0	121,250	03/15/2019
29279V-AA-2	ENERGIZER GAMMA ACQ INC 6.375% 07/15/26		01/15/2019	Tax Free Exchange		447,000	447,000	447,000	447,000	0	0	0	0	0	447,000	0	0	0	29,921	07/15/2026
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		11/12/2019	TENDER OFFER		552,210	541,000	541,000	541,000	0	0	0	0	0	541,000	0	11,210	11,210	32,875	04/01/2023
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2019	Paydown		124,512	124,512	111,283	110,993	0	13,520	0	13,520	0	124,512	0	0	0	1,736	03/25/2043
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		12/01/2019	Paydown		586,196	586,196	579,601	579,672	0	6,524	0	6,524	0	586,196	0	0	0	14,595	02/25/2048
30219G-AQ-1	EXPRESS SCRIPTS INC 3.000% 07/15/23		10/11/2019	Tax Free Exchange		5,002,521	5,000,000	4,995,550	4,997,042	0	479	0	479	0	4,997,521	0	5,000	5,000	185,833	07/15/2023
30227C-AB-3	EXTERTRAN PARTNERS/EXLP 6.000% 04/01/21		04/05/2019	Call 100.0000		1,538,000	1,538,000	1,526,913	1,533,750	0	413	0	413	0	1,534,163	0	3,837	3,837	47,165	04/01/2021
32008D-AA-4	FIRST DATA CORPORATION 5.000% 01/15/24		08/03/2019	Call 102.5000		5,125,000	5,000,000	5,037,500	5,017,102	0	(4,772)	0	(4,772)	0	5,012,330	0	(12,330)	(12,330)	387,500	01/15/2024
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2019	Paydown		1,017,110	1,083,726	943,909	930,735	0	86,376	0	86,376	0	1,017,110	0	0	0	14,645	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2019	Paydown		335,039	421,195	341,673	307,670	0	27,370	0	27,370	0	335,039	0	0	0	5,820	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		12/01/2019	Paydown		95,195	104,401	80,483	84,789	0	10,406	0	10,406	0	95,195	0	0	0	3,443	09/25/2035
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		10/30/2019	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,205	04/30/2047
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		10/30/2019	Paydown		146,150	146,150	146,490	146,482	0	(332)	0	(332)	0	146,150	0	0	0	4,652	04/30/2047
35671D-CB-9	FREEMONT-MOMORAN INC 6.875% 02/15/23		09/03/2019	Call 105.4639		1,782,340	1,690,000	1,752,772	1,738,054	0	(7,044)	0	(7,044)	0	1,731,010	0	(41,010)	(41,010)	214,337	02/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		05/15/2019	JEFFERIES & CO		328,250	349,000	296,650	317,486	0	8,553	0	8,553	0	326,038	0	2,212	2,212	17,451	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		05/15/2019	Various		408,870	693,000	460,845	493,199	0	13,647	0	13,647	0	506,846	0	(97,976)	(97,976)	41,421	01/15/2023
361849-CB-6	GMACC 1997-C1 X 1.526% 07/15/29		01/01/2019	Paydown		0	0	4,565	4,441	0	(4,441)	0	(4,441)	0	0	0	0	0	242	07/15/2029
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		12/01/2019	Paydown		2,089,564	2,089,564	2,131,353	2,095,002	0	(5,438)	0	(5,438)	0	2,089,564	0	0	0	32,473	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2019	Paydown		1,040,934	1,040,934	1,072,125	1,050,225	0	(9,292)	0	(9,292)	0	1,040,934	0	0	0	22,490	08/10/2046
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2019	Paydown		86,224	92,156	87,793	89,387	0	(3,163)	0	(3,163)	0	86,224	0	0	0	2,752	05/25/2037
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2019	Paydown		83,417	88,730	72,537	82,267	0	1,150	0	1,150	0	83,417	0	0	0	2,644	05/25/2037
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2019	Paydown		131,735	131,735	135,685	132,100	0	(365)	0	(365)	0	131,735	0	0	0	2,645	08/10/2043
36873B-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2019	Redemption		150,156	150,156	150,156	150,156	0	0	0	0	0	150,156	0	0	0	4,784	01/15/2026
373334-JP-7	GEORGIA POWER CO 4.250% 12/01/19		12/01/2019	Maturity		3,000,000	3,000,000	3,268,020	3,033,150	0	(33,150)	0	(33,150)	0	3,000,000	0	0	0	127,500	12/01/2019
37555B-BD-5	GILEAD SCIENCES INC 2.406% 09/20/19		09/20/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,420	09/20/2019
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		12/17/2019	Paydown		152,222	152,222	149,582	149,611	0	2,611	0	2,611	0	152,222	0	0	0	3,352	04/15/2037
38143U-BF-1	GOLDMAN SACHS GROUP INC 2.875% 02/25/21		12/16/2019	US BANCORP		5,045,300	5,000,000	4,991,700	4,996,285	0	1,638	0	1,638	0	4,997,923	0	47,377	47,377	188,872	02/25/2021
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2019	Redemption		723,853	723,853	652,827	663,702	0	60,152	0	60,152	0	723,853	0	0	0	45,270	07/01/2038
39154T-AL-2	GALC 2017-1 B 2.590% 01/20/23		12/16/2019	WELLS FARGO		6,324,117	6,300,000	6,298,862	6,299,401	0	290	0	290	0	6,299,691	0	24,426	24,426	162,264	01/20/2023
40573L-AA-4	HALFMOON PARENT INC 2.250% 03/17/20		08/20/2019	Tax Free Exchange		2,440,000	2,440,000	2,440,000	2,440,000	0	0	0	0	0	2,440,000	0	0	0	51,111	03/17/2020
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		08/09/2019	Various		1,258,136	1,432,000	1,417,680	1,420,312	0	6,018	0	6,018	0	1,426,330	0	(168,194)	(168,194)	93,006	03/01/2020
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		06/28/2019	Call 100.0000		818,000	818,000	809,820	811,323	0	2,763	0	2,763	0	814,086	0	3,914	3,914	46,396	03/01/2020
42804Q-CP-2	HERTZ 5.875% 10/15/20		08/12/2019	Call 100.0000		1,179,000	1,179,000	1,167,210	1,169,779	0	3,052	0	3,052	0	1,172,831	0	6,169	6,169	56,952	10/15/2020
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		06/04/2019	BARCLAYS		4,991,406	5,000,000	4,931,641	4,951,632	0	7,851	0	7							

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		12/15/2019	Paydown		231,002	231,002	230,853	230,873	0	129	0	129	0	231,002	0	0	0	4,528	01/17/2073
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		12/15/2019	Paydown		534,915	534,915	534,675	534,700	0	216	0	216	0	534,915	0	0	0	10,367	06/15/2077
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		12/15/2019	Paydown		1,822,343	1,822,343	1,810,187	1,811,374	0	10,969	0	10,969	0	1,822,343	0	0	0	33,236	09/15/2072
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		12/15/2019	Paydown		471,816	471,816	471,448	471,516	0	300	0	300	0	471,816	0	0	0	9,685	03/15/2058
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		12/15/2019	Paydown		625,515	625,515	624,967	624,993	0	522	0	522	0	625,515	0	0	0	14,033	03/17/2070
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2019	Paydown		172,811	172,811	99,397	83,049	0	89,762	0	89,762	0	172,811	0	0	0	1,524	07/25/2036
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		12/01/2019	Paydown		791,058	791,058	798,959	791,050	0	8	0	8	0	791,058	0	0	0	15,544	06/15/2043
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		12/01/2019	Paydown		159,284	159,284	160,876	159,434	0	(150)	0	(150)	0	159,284	0	0	0	3,879	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		12/01/2019	Paydown		730,300	730,300	737,601	732,030	0	(1,730)	0	(1,730)	0	730,300	0	0	0	14,060	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		12/01/2019	Paydown		515,586	515,586	531,050	521,881	0	(6,295)	0	(6,295)	0	515,586	0	0	0	14,892	08/15/2046
46646R-AL-7	JPMDB 2016-C4 XA 0.815% 12/15/49		12/01/2019	Paydown		0	0	43,897	34,921	0	(34,921)	0	(34,921)	0	0	0	0	0	3,428	12/15/2049
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		12/01/2019	Paydown		624,915	624,915	629,456	629,447	0	(4,532)	0	(4,532)	0	624,915	0	0	0	14,906	05/25/2047
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		12/01/2019	Paydown		94,635	94,635	94,999	94,970	0	(335)	0	(335)	0	94,635	0	0	0	1,814	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1 3.826% 12/25/48		12/01/2019	Paydown		18,757	18,757	19,720	19,720	0	(963)	0	(963)	0	18,757	0	0	0	90	12/25/2048
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		10/30/2019	Paydown		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,482	07/30/2047
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/30/2019	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	682	07/30/2047
48249Y-AA-3	KSBA 2016-1 A 2.355% 03/25/42		12/25/2019	Paydown		0	0	444,330	503,534	0	(475,060)	28,474	(503,534)	0	0	0	0	0	45,836	03/25/2042
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		03/15/2019	Paydown		8,000,000	8,000,000	7,999,954	8,037,113	0	(37,113)	0	(37,113)	0	8,000,000	0	0	0	91,420	03/15/2022
486606-G8-9	KAYNE ANDERSON PP 3.390% 05/03/19		04/03/2019	Redemption	100,000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,793	05/03/2019
48338L-AD-5	KEYSIGHT TECHNOLOGIES 3.300% 10/30/19		10/30/2019	Maturity	5,000,000	5,000,000	4,915,050	4,980,082	4,980,082	0	19,918	0	19,918	0	5,000,000	0	0	0	165,000	10/30/2019
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2019	Paydown		129,443	129,657	110,453	107,838	0	21,605	0	21,605	0	129,443	0	0	0	4,591	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2019	Paydown		26,144	26,301	21,559	22,367	0	3,777	0	3,777	0	26,144	0	0	0	863	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 4.833% 06/25/36		12/01/2019	Paydown		63,270	64,252	60,517	60,517	0	2,753	0	2,753	0	63,270	0	0	0	1,423	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		11/01/2019	Paydown		4	5,408	4,250	5,014	0	(5,010)	0	(5,010)	0	4	0	0	0	89	11/25/2036
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		12/01/2019	Paydown		2	8,154	5,302	6,093	0	(6,091)	0	(6,091)	0	2	0	0	0	124	04/25/2037
52524P-AL-6	LXS 2007-6 3A5 4.647% 05/25/37		12/01/2019	Paydown		199,165	199,165	156,126	174,002	0	25,163	0	25,163	0	199,165	0	0	0	4,892	05/25/2037
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		07/29/2019	Various	2,488,500	2,370,000	2,370,000	2,370,000	2,370,000	0	0	0	0	0	2,370,000	0	118,500	118,500	74,514	05/30/2025
539830-AT-6	LOCKHEED MARTIN 4.250% 11/15/19		09/20/2019	Various	8,023,600	8,000,000	7,943,440	7,994,259	7,994,259	0	4,725	0	4,725	0	7,998,985	0	24,615	24,615	288,056	11/15/2019
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		07/25/2019	Maturity	5,065,000	5,065,000	5,043,676	5,051,942	5,051,942	0	13,058	0	13,058	0	5,065,000	0	0	0	113,963	07/25/2019
559080-AE-6	MAGELLAN MIDSTREAM PRTRS 6.550% 07/15/19		02/11/2019	Call	101,5037	1,015,037	1,000,000	1,153,980	1,011,069	0	(2,269)	0	(2,269)	0	1,008,801	0	(8,801)	(8,801)	52,517	07/15/2019
576434-RW-6	MALT 2004-5 B1 6.305% 06/25/34		12/01/2019	Paydown		116,963	153,742	141,514	141,393	0	(24,430)	0	(24,430)	0	116,963	0	0	0	4,772	06/25/2034
581550-AD-5	MCKESSON CORP 4.750% 03/01/21		11/27/2019	US BANCORP		2,048,140	2,000,000	2,028,120	2,006,728	0	(3,095)	0	(3,095)	0	2,003,633	0	44,507	44,507	119,014	03/01/2021
59001A-AN-2	MERITAGE CORPORATION 7.150% 04/15/20		12/02/2019	Call	101,8734	2,272,795	2,231,000	2,233,643	2,231,507	0	(357)	0	(357)	0	2,231,150	0	(150)	(150)	221,694	04/15/2020
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		04/10/2019	Maturity		2,800,000	2,800,000	2,787,428	2,796,634	0	3,366	0	3,366	0	2,800,000	0	0	0	32,200	04/10/2019
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		01/10/2019	SECURITIES		2,572,150	2,500,000	2,568,875	2,537,072	0	(264)	0	(264)	0	2,536,808	0	35,342	35,342	7,300	12/15/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2019	Redemption		273,200	273,200	273,200	273,200	0	0	0	0	0	273,200	0	0	0	11,637	08/01/2025
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 6.700%		09/15/2019	Maturity		3,648,000	3,648,000	3,653,598	3,646,982	0	1,018	0	1,018	0	3,648,000	0	0	0	244,416	09/15/2019
599809-AE-0	NCMLT 2015-1 A3 3.000% 06/25/56		12/01/2019	Paydown		2,210,008	2,210,008	2,264,223	2,227,030	0	(17,022)	0	(17,022)	0	2,210,008	0	0	0	49,557	06/25/2056
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330%		06/30/27	PRIVATE PLACEMENT		1,099,854	1,054,612	1,054,612	1,054,612	0	0	0	0	0	1,054,612	0	45,243	45,243	13,428	06/30/2027
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		01/25/2019	RAYMOND JAMES		3,552,500	3,500,000	3,565,625	3,522,445	0	(704)	0	(704)	0	3,521,741	0	30,759	30,759	26,136	05/20/2027
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		12/01/2019	Paydown		162,821	162,821	167,697	164,491	0	(1,670)	0	(1,670)	0	162,821	0	0	0	3,737	02/15/2047
61691C-AA-7	MSCOG 2016-SNR A 3.348% 11/15/34		11/01/2019	Paydown		10,678,682	10,678,682	10,678,431	10,676,819	0	1,863	0	1,863	0	10,678,682	0	0	0	598,155	11/15/2034
61691K-AA-9	MSC 2017-ASHF A 2.587% 11/15/34		11/15/2019	Paydown		1,013,788	1,013,788	1,012,617	1,012,617	0	1,171	0	1,171	0	1,013,788	0	0	0	26,057	11/15/2034
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		12/01/2019	Paydown		75,322	75,322	76,826	75,530	0	(208)	0	(208)	0	75,322	0	0	0	2,065	09/15/2047
61746B-EE-2	MORGAN STANLEY 3.146% 01/20/22		12/16/2019	MIZUHO SECURITIES USA INC		5,050,935	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,935	50,935	212,599	01/20/2022
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	Paydown		85,167	85,167	47,115	42,951	0	42,217	0	42,217	0	85,167	0	0	0	941	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		12/01/2019	Paydown		99,946	99,946	60,227	53,930	0	46,016	0	46,016	0	99,946	0	0	0	1,291	01/25/2047
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/03/2019	Paydown		726,368	726,368	733,608	725,894	0	474	0	474	0	726,368	0	0	0	29,997	07/15/2049
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2019	Paydown		119,923	119,923	123,518	121,331	0	(1,407)	0	(1,407)	0	119,923	0	0	0	2,938	04/15/2047
61767F-BB-6	MSC 2016-UB11 XA 1.619% 08/15/49		12/01/2019	Paydown		0	0	131,333	98,657	0	(98,657)	0	(98,657)	0	0	0	0	0	10,660	08/15/2049

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2019	Paydown		685,923	685,923	675,271	675,567	0	10,357	0	10,357	0	685,923	0	0	0	15,190	07/25/2043
635405-AM-5	NATIONAL CITY CORP (PNC) 6.875% 05/15/19		05/15/2019	Maturity		1,465,000	1,465,000	1,511,597	1,487,037	0	(22,037)	0	(22,037)	0	1,465,000	0	0	0	50,359	05/15/2019
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		11/18/2019	100.0000 Redemption		739,726	739,726	739,726	739,726	0	0	0	0	0	739,726	0	0	0	19,973	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		11/18/2019	100.0000 Redemption		1,148,148	1,148,148	1,148,148	1,148,148	0	0	0	0	0	1,148,148	0	0	0	32,456	11/15/2031
637432-NG-6	NATIONAL RURAL UTILITY 3.250% 11/01/25		12/18/2019	FIFTH THIRD BANK		10,524,600	10,000,000	10,197,800	10,174,298	0	(23,561)	0	(23,561)	0	10,150,737	0	373,863	373,863	369,236	11/01/2025
64110L-AQ-9	NETFLIX INC 5.875% 11/15/28		04/26/2019	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	78,823	11/15/2028
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		08/27/2019	TENDER OFFER		1,767,866	1,704,000	1,703,472	1,703,664	0	48	0	48	0	1,703,712	0	64,154	64,154	59,408	04/01/2023
651229-BA-3	NEWELL BRANDS INC 5.000% 11/15/23		11/25/2019	Call 102.5000		6,150,000	6,000,000	6,279,833	6,165,636	0	(49,882)	0	(49,882)	0	6,115,754	0	(115,754)	(115,754)	458,333	11/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		08/15/2019	Maturity		1,000,000	1,000,000	1,012,570	1,000,974	0	(974)	0	(974)	0	1,000,000	0	0	0	48,810	08/15/2019
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		08/01/2019	100.0000 Redemption		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,240	07/26/2021
67019E-AB-3	NSTAR 4.500% 11/15/19		11/15/2019	Maturity		3,000,000	3,000,000	2,977,370	2,997,585	0	2,415	0	2,415	0	3,000,000	0	0	0	135,000	11/15/2019
677050-AE-6	OGLETHORPE POWER CORP 6.100% 03/15/19		03/15/2019	Various		4,000,000	4,000,000	4,008,932	4,000,262	0	(262)	0	(262)	0	4,000,000	0	0	0	122,000	03/15/2019
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2019	100.0000 Redemption		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2019	100.0000 Redemption		41,668	41,668	39,635	40,386	0	1,282	0	1,282	0	41,668	0	0	0	2,365	12/01/2028
68389X-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Maturity		1,500,000	1,500,000	1,512,180	1,500,828	0	(828)	0	(828)	0	1,500,000	0	0	0	75,000	07/08/2019
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		10/15/2019	Call 102.8743 Redemption		746,913	726,044	724,237	725,591	0	191	0	191	0	725,782	0	263	263	55,937	12/30/2020
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2019	100.0000 Redemption		178,310	178,310	177,866	178,199	0	111	0	111	0	178,310	0	0	0	5,537	12/30/2020
693456-AN-5	PMTLT 2013-J1 B1 3.559% 09/25/43		12/01/2019	Paydown		481,478	481,478	482,004	481,787	0	(309)	0	(309)	0	481,478	0	0	0	11,342	09/25/2043
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		04/10/2019	US BANCORP		2,058,080	2,000,000	1,994,400	1,997,178	0	160	0	160	0	1,997,338	0	60,742	60,742	54,256	07/25/2023
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2019	Paydown		392,222	392,222	387,258	387,312	0	4,909	0	4,909	0	392,222	0	0	0	8,982	02/25/2048
713448-EC-8	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange Redemption		1,251,813	1,000,000	1,254,857	1,251,979	0	(166)	0	(166)	0	1,251,813	0	0	0	0	03/01/2029
73019H-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2019	100.0000 Redemption		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
736508-BO-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		04/15/2019	Maturity		2,000,000	2,000,000	1,998,520	1,999,944	0	56	0	56	0	2,000,000	0	0	0	61,000	04/15/2019
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		02/13/2019	RBC/DAIN		1,932,160	2,000,000	1,994,680	1,995,964	0	61	0	61	0	1,996,025	0	(63,865)	(63,865)	19,500	04/18/2026
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		07/01/2019	Paydown		4,460	4,460	4,460	4,458	0	2	0	2	0	4,460	0	0	0	72	08/17/2034
747525-AS-2	QUALCOMM 2.666% 01/30/23		12/16/2019	MARKET AXESS		5,047,695	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	47,695	47,695	183,328	01/30/2023
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2019	Paydown		22,797	31,487	26,342	27,358	0	(4,562)	0	(4,562)	0	22,797	0	0	0	1,056	06/25/2036
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		12/09/2019	100.0000 Redemption		200	200	233	211	0	(11)	0	(11)	0	200	0	0	0	14	12/07/2021
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2019	Paydown		3,393	3,393	1,848	1,386	0	2,007	0	2,007	0	3,393	0	0	0	120	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2019	Paydown		4,412	4,412	2,440	1,826	0	2,586	0	2,586	0	4,412	0	0	0	156	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		12/01/2019	Paydown		95,365	95,365	68,348	56,987	0	38,377	0	38,377	0	95,365	0	0	0	3,215	05/25/2036
76110W-SZ-0	RASC 2003-KST A15 5.750% 09/25/33		12/01/2019	Paydown		187,715	187,715	163,312	177,375	0	10,340	0	10,340	0	187,715	0	0	0	5,478	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2019	Paydown		31,269	39,578	32,614	35,720	0	(4,451)	0	(4,451)	0	31,269	0	0	0	1,247	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2019	Paydown		61,011	67,619	60,945	60,954	0	57	0	57	0	61,011	0	0	0	1,958	11/25/2035
77714T-AB-7	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		12/23/2019	Call 102.8130		7,533,109	7,327,000	7,213,178	7,250,806	0	13,619	0	13,619	0	7,264,426	0	62,574	62,574	661,756	11/15/2023
78403D-AG-5	SBA TOWER TRUST 2.898% 10/15/19		09/13/2019	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	108,273	10/15/2019
78419C-AG-9	SGCMS 2016-CS XA 1.980% 10/10/48		12/01/2019	Paydown		0	0	157,282	115,770	0	(115,770)	0	(115,770)	0	0	0	0	0	13,010	10/10/2048
78471K-AE-1	SFPMIT 2016-1A 1A4 3.000% 11/25/46		12/01/2019	Paydown		419,101	419,101	399,783	400,557	0	18,544	0	18,544	0	419,101	0	0	0	6,850	11/25/2046
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		06/15/2019	Paydown		9,057,028	9,057,028	9,164,580	9,068,368	0	(11,340)	0	(11,340)	0	9,057,028	0	0	0	67,224	12/15/2021
80284R-AE-9	SDART 2016-3 B 1.890% 06/15/21		06/15/2019	Paydown		7,147,722	7,147,722	7,146,171	7,146,560	0	1,163	0	1,163	0	7,147,722	0	0	0	34,796	06/15/2021
81618T-AD-2	SELECT INCOME REIT 4.150% 02/01/22		09/20/2019	FIFTH THIRD BANK		2,526,103	2,480,000	2,462,783	2,471,729	0	1,863	0	1,863	0	2,473,592	0	52,511	52,511	118,072	02/01/2022
81663A-AD-7	SEMGROUP CORP-CLASS A 6.375% 03/15/25		12/06/2019	Call 104.3419		10,434,190	10,000,000	9,860,848	9,874,042	0	15,806	0	15,806	0	9,889,848	0	110,152	110,152	1,215,128	03/15/2025
816851-BC-2	SEMPRA ENERGY 2.553% 07/15/19		07/15/2019	Maturity		1,725,000	1,725,000	1,725,000	1,725,000	0	0	0	0	0	1,725,000	0	0	0	37,354	07/15/2019
81745B-AN-5	SEMT 2013-6 B2 3.521% 05/25/43		12/01/2019	Paydown		404,763	404,763	403,340	403,393	0	1,370	0	1,370	0	404,763	0	0	0	8,735	05/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2019	Paydown		88,522	88,522	86,986	87,012	0	1,510	0	1,510	0	88,522	0	0	0	1,847	07/25/2043
81745H-AK-8	SEMT 2014-2 B1 4.080% 07/25/44		12/01/2019	Paydown		439,068	439,068	469,133	461,944	0	(22,876)	0	(22,876)	0	439,068	0	0	0	12,913	07/25/2044
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2019	Paydown		702,335	702,335	683,021	682,388	0	19,947	0	19,947	0	702,335	0	0	0	15,931	09/25/2043
81745J-AQ-1	SEMT 2013-11 B3 3.653% 09/25/43		12/01/2019	Paydown		336,861	336,861	332,018	332,217	0	4,643	0	4,643	0	336,861	0	0	0	7,985	09/25/2043

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
81745N-AJ-8	SEMT 2014-1 B2 3.919% 04/25/44		12/01/2019	Paydown		538,637	538,637	540,846	540,881	0	(2,244)	0	(2,244)	0	538,637	0	0	0	13,750	04/25/2044
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		12/01/2019	Paydown		222,294	222,294	221,738	221,717	0	577	0	577	0	222,294	0	0	0	4,754	01/25/2045
81745R-AH-3	SEMT 2013-3 B2 3.515% 03/25/43		12/01/2019	Paydown		163,300	163,300	167,593	166,985	0	(3,685)	0	(3,685)	0	163,300	0	0	0	3,610	03/25/2043
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		12/01/2019	Paydown		728,311	728,311	738,269	737,429	0	(9,118)	0	(9,118)	0	728,311	0	0	0	16,196	07/25/2045
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		12/01/2019	Paydown		787,091	787,091	803,448	800,162	0	(13,070)	0	(13,070)	0	787,091	0	0	0	17,064	11/25/2046
81746T-CB-9	SEMT 2017-1 B1 3.626% 02/25/47		12/01/2019	Paydown		22,644	22,644	23,302	23,302	0	(658)	0	(658)	0	22,644	0	0	0	206	02/25/2047
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		12/01/2019	Paydown		647,534	647,534	636,100	635,779	0	11,755	0	11,755	0	647,534	0	0	0	14,169	04/25/2047
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2019	Paydown		258,607	258,607	264,689	265,275	0	(6,667)	0	(6,667)	0	258,607	0	0	0	5,455	07/25/2043
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		12/01/2019	Paydown		1,447,130	1,447,130	1,445,095	1,445,067	0	2,063	0	2,063	0	1,447,130	0	0	0	30,338	11/25/2046
	Sierra Receivab120162A ng Co 2016-2A A																			
82652II-AA-6	2.330% 07/20/33		12/20/2019	Paydown		1,449,187	1,449,187	1,448,890	1,449,105	0	82	0	82	0	1,449,187	0	0	0	16,684	07/20/2033
828807-CF-2	SIMON PROPERTY GROUP INC 4.375% 03/01/21		10/07/2019	Call	103.3984	3,101,953	3,000,000	3,107,250	3,025,683	0	(9,985)	0	(9,985)	0	3,015,698	0	(15,698)	(15,698)	246,328	03/01/2021
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		08/13/2019	Various		908,000	908,000	926,535	909,103	0	(1,230)	0	(1,230)	0	907,873	0	127	127	42,298	04/01/2021
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		11/27/2019	Call	101.0210	335,390	332,000	337,802	333,588	0	(805)	0	(805)	0	332,783	0	(783)	(783)	26,888	10/01/2022
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		12/20/2019	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,211	05/20/2046
85915H-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		06/14/2019	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,639	12/12/2019
86184R-AA-5	SIMPT 2017-MONT A 2.635% 08/20/30		11/20/2019	Paydown		1,083,889	1,083,889	1,083,889	1,083,889	0	0	0	0	0	1,083,889	0	0	0	27,892	08/20/2030
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		04/01/2019	Paydown		1,292,588	1,302,049	1,281,654	1,292,810	0	(222)	0	(222)	0	1,292,588	0	0	0	24,521	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		04/01/2019	Paydown		876,437	1,080,447	882,676	800,664	0	75,773	0	75,773	0	876,437	0	0	0	19,978	10/25/2035
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		09/11/2019	Various		720,041	693,000	746,708	711,343	0	(7,109)	0	(7,109)	0	704,234	0	(11,234)	(11,234)	66,311	10/01/2020
	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24			Redemption																
88031Q-AA-8	100.0000		12/30/2019			499,681	499,681	499,681	499,681	0	0	0	0	0	499,681	0	0	0	19,110	03/30/2024
	THERMO FISHER SCIENTIFIC 3.600% 08/15/21																			
883556-AZ-5	Call 103.3700		10/15/2019			2,067,400	2,000,000	1,978,460	1,992,032	0	2,317	0	2,317	0	1,994,349	0	5,651	5,651	151,400	08/15/2021
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2019	Paydown		408,583	408,583	468,306	449,477	0	(40,895)	0	(40,895)	0	408,583	0	0	0	12,139	07/15/2059
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/22/2019	TENDER OFFER		300,620	277,069	276,207	273,871	0	(1,651)	0	(1,651)	0	272,220	0	28,400	28,400	24,397	08/01/2022
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2019	Paydown		1,228,579	1,228,579	1,228,983	1,227,825	0	754	0	754	0	1,228,579	0	0	0	21,100	03/25/2054
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		12/01/2019	Paydown		715,846	715,846	711,486	711,486	0	4,360	0	4,360	0	715,846	0	0	0	14,150	03/25/2058
896818-AH-4	TRIUMPH GROUP INC 4.875% 04/01/21		10/24/2019	Call	100.0000	1,749,000	1,749,000	1,744,628	1,746,083	0	1,018	0	1,018	0	1,747,101	0	1,899	1,899	90,711	04/01/2021
90131H-AY-1	21ST CENTURY FOX 7.430% 10/01/26		03/20/2019	Taxable Exchange		2,500,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	500,300	500,300	139,519	10/01/2026
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		03/20/2019	Taxable Exchange		2,532,564	2,000,000	2,155,777	2,123,827	0	(2,177)	0	(2,177)	0	2,121,650	0	410,914	410,914	113,556	04/30/2028
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		03/20/2019	Taxable Exchange		2,580,288	2,000,000	1,990,312	1,991,136	0	42	0	42	0	1,991,178	0	589,110	589,110	85,417	02/15/2041
90131H-BR-5	21ST CENTURY FOX 7.750% 12/01/45		03/20/2019	Taxable Exchange		12,796,973	8,545,000	8,858,910	8,847,425	0	(871)	0	(871)	0	8,846,553	0	3,950,419	3,950,419	402,861	12/01/2045
	MORGAN STANLEY FIXED																			
90205F-AA-8	PRK 2017-280P A 2.625% 09/15/34		12/16/2019	INC		8,001,250	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	1,250	1,250	259,508	09/15/2034
90261X-HE-5	UBS AG STAMFORD CT 2.375% 08/14/19		08/14/2019	Maturity		3,000,000	3,000,000	2,988,900	2,992,785	0	7,215	0	7,215	0	3,000,000	0	0	0	71,250	08/14/2019
90269Q-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		12/01/2019	Paydown		1,359,182	1,359,182	1,379,557	1,362,647	0	(3,465)	0	(3,465)	0	1,359,182	0	0	0	23,319	05/10/2045
90278L-AZ-2	UBSCM 2018-C15 XA 0.950% 12/15/51		12/01/2019	Paydown		0	0	23,587	23,646	0	(23,646)	0	(23,646)	0	0	0	0	0	2,022	12/15/2051
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		12/01/2019	Paydown		202,805	202,805	207,871	203,163	0	(358)	0	(358)	0	202,805	0	0	0	3,014	08/10/2049
	Redemption 100.0000																			
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		10/07/2019	100.0000		528,620	528,620	528,620	528,620	0	0	0	0	0	528,620	0	0	0	12,290	10/07/2028
911312-AK-2	UNITED PARCEL SERVICE 5.125% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,998,580	1,999,956	0	44	0	44	0	2,000,000	0	0	0	51,250	04/01/2019
911312-BM-7	UNITED PARCEL SERVICE 3.050% 11/15/27		12/19/2019	SUSQUEHANNA		5,249,700	5,000,000	5,019,600	5,017,857	0	(1,788)	0	(1,788)	0	5,016,069	0	233,631	233,631	168,597	11/15/

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92940P-AA-2	WESTROCK CO 4.650% 03/15/26		02/20/2019	Tax Free Exchange		3,006,850	3,000,000	3,007,170	3,007,054	0	(203)	0	(203)	0	3,006,850	0	0	0	0	03/15/2026
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2019	Paydown		8,107	14,239	13,148	13,579	0	(5,472)	0	(5,472)	0	8,107	0	0	0	320	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/01/2019	Paydown		78,722	78,722	36,322	32,651	0	46,071	0	46,071	0	78,722	0	0	0	799	07/25/2036
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		12/15/2019	Paydown		213,949	213,949	213,920	213,945	0	4	0	4	0	213,949	0	0	0	3,450	03/15/2029
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		12/15/2019	Paydown		1,584,981	1,584,981	1,584,851	1,584,454	0	527	0	527	0	1,584,981	0	0	0	22,047	06/16/2031
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		12/01/2019	Paydown		672,965	672,965	682,429	682,429	0	(9,464)	0	(9,464)	0	672,965	0	0	0	3,538	07/25/2049
949832-AP-4	WFMS 2005-14 2A1 5.500% 12/25/35		10/01/2019	Paydown		2,073,889	2,073,889	2,125,737	2,136,513	0	(62,623)	0	(62,623)	0	2,073,889	0	0	0	88,734	12/25/2035
94983L-AY-3	WFMS WFMS 2006-2 2A5 5.500% 03/25/36		12/01/2019	Paydown		993,144	1,010,438	961,892	975,283	0	17,861	0	17,861	0	993,144	0	0	0	47,821	03/25/2036
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		04/15/2019	Paydown		2,626,929	2,626,929	2,626,929	2,626,929	0	0	0	0	0	2,626,929	0	0	0	11,469	09/16/2019
96145D-AC-9	WESTROCK CO 3.375% 09/15/27		02/20/2019	Tax Free Exchange		903,791	1,000,000	901,710	902,532	0	1,259	0	1,259	0	903,791	0	0	0	0	09/15/2027
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770% 05/25/28		12/01/2019	Paydown		8,796	8,796	8,942	8,784	0	12	0	12	0	8,796	0	0	0	240	05/25/2028
97652P-AW-1	WIN 2014-1 B3 3.836% 06/20/44		12/01/2019	Paydown		296,243	296,243	301,006	300,550	0	(4,307)	0	(4,307)	0	296,243	0	0	0	7,959	06/20/2044
04557*-AB-7	HEALTH SCOPE PP 4.050% 05/23/26		06/06/2019	Call 109.8512		4,394,050	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	480,900	05/23/2026
009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A	09/15/2019	Various		936,514	936,514	937,156	937,156	0	(642)	0	(642)	0	936,514	0	0	0	595,122	03/15/2027
064159-JF-4	BANK OF NOVA SCOTIA 2.525% 03/07/22	A	12/16/2019	BMO CAPITAL MARKETS CORP CREDIT SUISSE FIRST		5,038,235	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	38,235	38,235	162,494	03/07/2022
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	10/16/2019	BOSTON		1,008,470	1,000,000	997,820	998,114	0	37	0	37	0	998,150	0	10,320	10,320	48,579	09/15/2042
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	04/17/2019	TENDER OFFER		2,985,893	3,192,000	3,076,098	3,087,992	0	3,443	0	3,443	0	3,091,435	0	(105,543)	(105,543)	148,310	10/04/2026
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		1,000,000	1,000,000	1,055,860	1,002,562	0	(2,562)	0	(2,562)	0	1,000,000	0	0	0	30,750	06/15/2019
893526-BY-2	TRANS-CANADA PIPELINES 7.125% 01/15/19	A	01/15/2019	Various		5,000,000	5,000,000	5,062,350	5,000,326	0	(326)	0	(326)	0	5,000,000	0	0	0	178,125	01/15/2019
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	10/03/2019	Call 101.4690		36,529	36,000	34,687	34,687	0	190	0	190	0	34,876	0	1,124	1,124	2,397	05/15/2023
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2019	Redemption		83,333	100,000	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021
00913R-AB-2	AIR LIQUIDE FINANCE 1.750% 09/27/21	D	12/16/2019	US BANCORP		7,697,757	7,731,000	7,375,482	7,383,597	0	118,714	0	118,714	0	7,502,311	0	195,446	195,446	165,733	09/27/2021
02315Q-AA-6	AMBAC LSNi LLC 6.961% 02/12/23	D	10/01/2019	Redemption		8,283	8,283	8,283	8,283	0	0	0	0	0	8,283	0	0	0	143	02/12/2023
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	05/15/2019	Various		1,429,230	1,400,000	1,391,277	1,398,625	0	401	0	401	0	1,399,027	0	973	973	72,980	03/30/2020
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	D	08/30/2019	Call 102.8150		577,820	562,000	575,580	565,262	0	(1,328)	0	(1,328)	0	563,934	0	(1,934)	(1,934)	47,374	08/05/2020
042809-AJ-2	AWPT 2013-1A A1R 3.430% 11/15/28	D	08/15/2019	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	344,103	11/15/2028
05565Q-BJ-6	BP CAPITAL MARKETS 4.750% 03/10/19	D	03/10/2019	Maturity		3,000,000	3,000,000	2,991,960	2,999,809	0	191	0	191	0	3,000,000	0	0	0	71,250	03/10/2019
06739F-HT-1	BARCLAYS BANK PLC 2.500% 02/20/19	D	02/20/2019	Maturity		3,200,000	3,200,000	3,199,592	3,199,546	0	454	0	454	0	3,200,000	0	0	0	40,000	02/20/2019
21688A-AL-6	RABOBANK 2.750% 01/10/23	D	12/16/2019	HONG KONG SHANGHAI BK		5,079,000	5,000,000	4,996,500	4,997,145	0	655	0	655	0	4,997,801	0	81,199	81,199	197,847	01/10/2023
22546Q-AC-1	CREDIT SUISS NEW YORK 5.300% 08/13/19	D	08/13/2019	Maturity		1,000,000	1,000,000	1,088,280	1,007,102	0	(7,102)	0	(7,102)	0	1,000,000	0	0	0	53,000	08/13/2019
25156P-AT-0	DEUTSCHE TELEKOM 2.614% 09/19/19	D	09/19/2019	Maturity		2,000,000	2,000,000	2,004,900	2,001,767	0	(1,767)	0	(1,767)	0	2,000,000	0	0	0	64,647	09/19/2019
268317-AB-0	ELECTRICITE DE FRANCE 6.500% 01/26/19	D	01/26/2019	Various		6,000,000	6,000,000	6,096,300	6,000,872	0	(872)	0	(872)	0	6,000,000	0	0	0	195,000	01/26/2019
26835P-AC-4	EDP FINANCE BV 4.900% 10/01/19	D	10/01/2019	Maturity		14,000,000	14,000,000	13,201,000	13,905,877	0	94,123	0	94,123	0	14,000,000	0	0	0	686,000	10/01/2019
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	07/08/2019	Maturity		1,000,000	1,000,000	994,880	999,661	0	339	0	339	0	1,000,000	0	0	0	53,750	07/08/2019
65590A-DM-5	NORDEA BANK AB NEW YORK 2.947% 03/07/19	D	03/07/2019	Maturity		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	33,387	03/07/2019
66989G-AA-8	NOVARTIS SEC INVEST LTD 5.125% 02/10/19	D	02/10/2019	Maturity		3,000,000	3,000,000	3,016,060	3,000,237	0	(237)	0	(237)	0	3,000,000	0	0	0	76,875	02/10/2019
71654Q-CE-0	PETROLEOS MEXICANOS 5.375% 03/13/22	D	09/16/2019	TENDER OFFER		5,243,750	5,000,000	4,978,054	4,982,024	0	3,814	0	3,814	0	4,985,838	0	257,912	257,912	276,215	03/13/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	11/15/2019	Call 100.0000		754,412	754,412	790,829	755,113	0	(701)	0	(701)	0	754,412	0	0	0	64,832	02/15/2021
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	D	09/22/2019	Maturity		4,000,000	4,000,000	4,008,260	4,000,673	0	(673)	0	(673)	0	4,000,000	0	0	0	172,000	09/22/2019
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D	06/05/2019	INC		2,732,130	2,700,000	2,651,784	2,676,771	0	2,140	0	2,140	0	2,678,911	0	53,219	53,219	45,703	05/22/2023
86964W-AC-6	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D	08/14/2019	Tax Free Exchange		2,973,448	3,000,000	2,971,920	2,972,212	0	1,237	0	1,237	0	2,973,448	0	0	0	162,000	01/15/2029
87266X-AA-1	TRTX 2018-FL1 A 2.487% 02/15/35	D	08/19/2019	Paydown		9,719,416	9,719,416	9,719,416	9,719,416	0	0	0	0	0	9,719,416	0	0	0	115,470	02/15/2035
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	08/01/2019	Redemption		42,900	42,900	42,471	42,494	0	406	0	406	0	42,900	0	0	0	2,051	08/01/2025
898205-AA-7	TFINS 2017-1A A1 3.919% 04/20/38	D	04/21/2019	Paydown		8,677,215	8,677,215	8,416,899	8,491,598	0	185,617	0	185,617	0	8,677,215	0	0	0	191,925	04/20/2038
91311Q-AE-5	UNITED UTILITIES PLC 5.375% 02/01/19	D	02/01/2019	Maturity		2,000,000	2,000,000	1,984,420	1,999,877	0	123	0	123	0	2,000,000	0	0	0	53,750	02/01/2019
B0909E-AB-4	BEFIMMO PP 4.830% 05/30/19	D	05/30/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,150	05/30/2019
G1910#-AO-9	COHAM PLC PP 4.260% 10/28/24	D	05/22/2019	PRIVATE PLACEMENT		1,615,004	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	(34,997)	(34,997)	42,565	10/28/2024
G8605#-AD-1	WHITBREAD PP 3.920% 01/26/19	D	01/26/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,818	01/26/2019
N9146#-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	C	04/01/2019	Call 105.2962		1,316,202	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	127,668	04/20/2021

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
N9146#-AB-3	VAN CORD FIN BV PP 5.410% 04/20/21	C	03/01/2019	Redemption	100.0000	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	55,575	04/20/2021
Q2762#-AD-4	CONNECTEAST FIN PP 3.770% 09/27/32	D	04/04/2019	PRIVATE PLACEMENT	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(187,410)	(187,410)	63,148	09/27/2032
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	06/25/2019	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	06/25/2024
895945-D#-7	TRICAN WELL SVCS PP		12/01/2019	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(41,230)	04/28/2021
895945-D#-9	TRICAN WELL SVCS PP		07/01/2019	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0	54,466	04/28/2021
895945-G#-6	TRICAN WELL SVCS PP		05/01/2019	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0	14,048	04/28/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						734,613,555	724,695,763	724,924,575	722,989,630	0	1,672,765	28,474	1,644,291	0	724,633,905	0	7,967,685	7,967,685	25,039,498	XXX
8399997. Total - Bonds - Part 4						831,900,959	821,666,060	824,737,486	821,503,963	0	363,559	28,474	335,085	0	821,839,033	0	8,049,962	8,049,962	27,953,037	XXX
8399998. Total - Bonds - Part 5						83,284,808	76,097,664	83,085,627		0	(230,028)	0	(230,028)	0	82,855,597	0	251,167	251,167	2,356,957	XXX
8399999. Total - Bonds						915,185,767	897,763,724	907,823,113	821,503,963	0	133,531	28,474	105,057	0	904,694,630	0	8,301,129	8,301,129	30,309,994	XXX
054937-60-2	BB&T CORPORATION PFD		12/09/2019	Tax Free Exchange	45,000,000	993,277	0.00	993,277	993,277	0	0	0	0	0	993,277	0	0	0	58,500	
054937-80-0	BB&T CORPORATION PFD		12/09/2019	Tax Free Exchange	45,000,000	993,724	0.00	993,724	993,724	0	0	0	0	0	993,724	0	0	0	58,500	
054937-87-5	BB&T CORPORATION PFD		12/09/2019	Tax Free Exchange	100,000,000	2,439,052	0.00	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	0	0	140,625	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,426,053	XXX	4,426,053	4,426,053	0	0	0	0	0	4,426,053	0	0	0	257,625	XXX
524698-2#-6	BrandywineGLOBAL Global Incom PP 3.290% 02/18/20		12/27/2019	Call	100.0000	5,000,000	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	183,235	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	183,235	XXX
8999997. Total - Preferred Stocks - Part 4						9,426,053	XXX	9,426,053	9,426,053	0	0	0	0	0	9,426,053	0	0	0	440,860	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						9,426,053	XXX	9,426,053	9,426,053	0	0	0	0	0	9,426,053	0	0	0	440,860	XXX
002824-10-0	ABBOTT LABS		08/20/2019	S. G. COWEN SECURITIES CORP.	32,198,000	2,572,760		1,412,430	2,328,881	(916,452)	0	0	(916,452)	0	1,412,430	0	1,160,330	1,160,330	23,914	
023608-10-2	AMEREN CORPORATION		06/18/2019	S. G. COWEN SECURITIES CORP.	8,054,000	612,082		318,196	525,362	(207,167)	0	0	(207,167)	0	318,196	0	293,886	293,886	7,651	
03073E-10-5	AMERISOURCEBERGEN CORP		09/23/2019	Various	34,959,000	2,925,109		3,223,919	2,600,950	622,969	0	0	622,969	0	3,223,919	0	(298,810)	(298,810)	29,629	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/05/2019	S. G. COWEN SECURITIES CORP.	6,661,000	1,080,267		755,790	695,209	60,581	0	0	60,581	0	755,790	0	324,477	324,477	25,378	
031162-10-0	AMGEN INC		12/05/2019	S. G. COWEN SECURITIES CORP.	10,418,000	2,337,316		1,703,383	2,028,072	(324,689)	0	0	(324,689)	0	1,703,383	0	633,933	633,933	53,514	
053484-10-1	AVALON BAY COMMUNITIES REIT		01/23/2019	INSTINET	4,561,000	839,743		739,861	793,842	(53,981)	0	0	(53,981)	0	739,861	0	99,882	99,882	6,705	
054937-10-7	BB&T CORPORATION		12/09/2019	Tax Free Exchange	28,830,000	1,031,333		1,031,333	1,248,916	(217,583)	0	0	(217,583)	0	1,031,333	0	0	0	49,299	
09062X-10-3	BIOMGEN INC		12/20/2019	S. G. COWEN SECURITIES CORP.	5,610,000	1,689,322		1,632,721	1,688,161	(55,440)	0	0	(55,440)	0	1,632,721	0	56,600	56,600	0	
097023-10-5	BOEING CO		03/11/2019	INSTINET	4,744,000	1,811,100		607,484	1,529,940	(922,456)	0	0	(922,456)	0	607,484	0	1,203,616	1,203,616	9,749	
110122-10-8	BRISTOL-MYERS SQUIBB		12/20/2019	S. G. COWEN SECURITIES CORP.	42,250,000	2,676,858		2,309,808	2,196,155	113,653	0	0	113,653	0	2,309,808	0	367,051	367,051	69,290	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		12/05/2019	S. G. COWEN SECURITIES CORP.	4,812,000	365,925		319,744	404,641	(84,897)	0	0	(84,897)	0	319,744	0	46,181	46,181	7,218	
125896-10-0	CMS ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	22,358,000	1,314,493		1,110,017	1,110,075	(58)	0	0	(58)	0	1,110,017	0	204,477	204,477	17,104	
16119P-10-8	CHARTER COMMUNICATIONS INC-A		12/20/2019	S. G. COWEN SECURITIES CORP.	2,927,000	1,392,558		666,097	834,107	(168,010)	0	0	(168,010)	0	666,097	0	726,460	726,460	0	
260003-10-8	DOVER CORP		11/05/2019	S. G. COWEN SECURITIES CORP.	6,495,000	712,747		313,189	460,820	(147,631)	0	0	(147,631)	0	313,189	0	399,558	399,558	9,418	
26078J-10-0	DOWDUPONT INC		06/04/2019	Spin Off	0.000	900,379		900,379	716,765	183,614	0	0	183,614	0	900,379	0	0	0	0	
26078J-10-0	DOWDUPONT INC		06/05/2019	Tax Free Exchange	8,497,000	812,177		812,177	846,550	165,627	0	0	165,627	0	812,177	0	0	0	4,431	
26078J-10-0	DOWDUPONT INC		06/05/2019	Cash Adjustment	1.000	10		64	51	13	0	0	13	0	64	0	(54)	(54)	0	
26078J-10-0	DOWDUPONT INC		06/05/2019	Tax Free Exchange	16,995,000	0		0	0	0	0	0	0	0	0	0	0	0	8,862	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		01/23/2019	INSTINET	12,753,000	894,185		842,718	841,826	893	0	0	893	0	842,718	0	51,467	51,467	6,887	
337932-10-7	FIRST ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	15,028,000	657,744		469,694	564,301	(94,607)	0	0	(94,607)	0	469,694	0	188,050	188,050	11,421	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
345370-86-0	FORD MOTOR		11/05/2019	S. G. COWEN SECURITIES CORP.	119,135,000	1,148,770		935,210	911,383	23,827	0	0	23,827	0	935,210	0	213,560	213,560	52,896	
375558-10-3	GILEAD SCIENCES INC		04/15/2019	S. G. COWEN SECURITIES CORP.	9,952,000	648,461		729,907	622,498	107,409	0	0	107,409	0	729,907	0	(81,446)	(81,446)	6,270	
38173M-10-2	GOLUB CAPITAL BDC INC		09/16/2019	Cash Adjustment	1,000	12		11	11	0	0	0	0	0	11	0	1	1	0	
460146-10-3	INTERNATIONAL PAPER CO		08/20/2019	S. G. COWEN SECURITIES CORP.	11,318,000	438,507		514,122	456,794	57,328	0	0	57,328	0	514,122	0	(75,616)	(75,616)	16,977	
500754-10-6	KRAFT HEINZ CO		08/20/2019	S. G. COWEN SECURITIES CORP.	17,584,000	443,224		970,109	756,815	213,294	0	0	213,294	0	970,109	0	(526,886)	(526,886)	21,101	
59156R-10-8	METLIFE INC		05/21/2019	S. G. COWEN SECURITIES CORP.	19,148,000	919,455		846,994	786,217	60,777	0	0	60,777	0	846,994	0	72,460	72,460	16,467	
594918-10-4	MICROSOFT CORP		11/05/2019	S. G. COWEN SECURITIES CORP.	8,334,000	1,202,850		443,320	846,484	(403,164)	0	0	(403,164)	0	443,320	0	759,529	759,529	11,501	
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/05/2019	S. G. COWEN SECURITIES CORP.	29,336,000	1,382,230		2,068,778	1,800,644	268,134	0	0	268,134	0	2,068,778	0	(686,548)	(686,548)	70,202	
832696-40-5	SMUCKER JM CO		05/16/2019	CORP.	16,626,000	2,095,416		1,799,432	1,554,365	245,067	0	0	245,067	0	1,799,432	0	295,984	295,984	28,264	
855244-10-9	STARBUCKS CORP		07/25/2019	Various	57,969,000	4,703,112		2,936,710	3,733,204	(796,494)	0	0	(796,494)	0	2,936,710	0	1,766,402	1,766,402	29,830	
858912-10-8	STERICYCLE INC		02/19/2019	INSTINET	100,020,000	4,537,915		3,672,734	3,669,734	3,001	0	0	3,001	0	3,672,734	0	865,181	865,181	0	
88642R-10-9	TIDEWATER INC		11/14/2019	Various	360,000	0		9,756	6,887	2,869	0	0	2,869	0	9,756	0	(9,756)	(9,756)	0	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Spin Off	0	0		941,100	940,709	391	0	0	391	0	941,100	0	0	0	99	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Taxable Exchange	74,280,000	2,717,345		2,634,739	2,633,645	1,095	0	0	1,095	0	2,634,739	0	82,605	82,605	0	
907818-10-8	UNION PACIFIC CORP		02/15/2019	INSTINET	4,412,000	752,166		623,107	609,871	13,236	0	0	13,236	0	623,107	0	129,059	129,059	0	
918204-10-8	VF CORP		05/23/2019	Spin Off	0	0		35,307	47,041	(11,733)	0	0	(11,733)	0	35,307	0	0	0	0	
929042-10-9	VORNADO REALTY TRUST REIT		01/23/2019	INSTINET	6,848,000	448,459		476,536	424,781	51,754	0	0	51,754	0	476,536	0	(28,076)	(28,076)	0	
958102-10-5	WESTERN DIGITAL CORP		12/05/2019	S. G. COWEN SECURITIES CORP.	15,679,000	742,912		1,053,315	579,653	473,663	0	0	473,663	0	1,053,315	0	(310,403)	(310,403)	31,358	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		06/24/2019	S. G. COWEN SECURITIES CORP.	24,137,000	1,045,212		945,688	809,314	136,374	0	0	136,374	0	945,688	0	99,524	99,524	4,336	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	12/20/2019	S. G. COWEN SECURITIES CORP.	77,533,000	3,842,483		3,093,567	2,973,391	120,176	0	0	120,176	0	3,093,567	0	748,916	748,916	18,667	
66987V-10-9	NOVARTIS AG-ADR	D	09/27/2019	S. G. COWEN SECURITIES CORP.	28,613,000	2,489,568		1,863,418	2,159,933	(296,516)	0	0	(296,516)	0	1,863,418	0	626,151	626,151	81,093	
66987V-10-9	NOVARTIS AG-ADR	D	04/09/2019	Spin Off	0	0		527,104	610,980	(83,875)	0	0	(83,875)	0	527,104	0	0	0	0	
G1151C-10-1	ACCENTURE PLC-CL A	D	08/20/2019	S. G. COWEN SECURITIES CORP.	6,693,000	1,302,813		930,057	943,780	(13,723)	0	0	(13,723)	0	930,057	0	372,756	372,756	9,772	
G51502-10-5	JCI		10/04/2019	Various	0	0		0	0	0	0	0	0	0	0	0	0	0	1	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				56,990,529	3,779,999	XXX	47,220,025	49,092,758	(1,872,731)	0	0	(1,872,731)	0	47,220,025	0	9,770,501	9,770,501	739,304	XXX
38174E-10-8	Golub Capital Investment Corpo		09/16/2019	Taxable Exchange	252,000,000	3,779,999		3,780,000	3,779,999	0	0	0	0	0	3,780,000	0	0	0	201,194	
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,779,999	XXX	3,780,000	3,779,999	0	0	0	0	0	3,780,000	0	0	0	201,194	XXX
9799997	Total - Common Stocks - Part 4				60,770,528	3,779,999	XXX	51,000,025	52,872,757	(1,872,731)	0	0	(1,872,731)	0	51,000,025	0	9,770,501	9,770,501	940,498	XXX
9799998	Total - Common Stocks - Part 5				7,322,715	3,779,999	XXX	7,400,177		0	0	0	0	0	7,400,177	0	(77,462)	(77,462)	72,732	XXX
9799999	Total - Common Stocks				68,093,243	3,779,999	XXX	58,400,202	52,872,757	(1,872,731)	0	0	(1,872,731)	0	58,400,202	0	9,693,039	9,693,039	1,013,230	XXX
9899999	Total - Preferred and Common Stocks				77,519,296	67,826,255	XXX	67,826,255	62,298,810	(1,872,731)	0	0	(1,872,731)	0	67,826,255	0	9,693,039	9,693,039	1,454,090	XXX
9999999	- Totals				992,705,063	992,705,063	XXX	975,649,368	883,802,773	(1,872,731)	133,531	28,474	(1,767,674)	0	972,520,885	0	17,994,168	17,994,168	31,764,084	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36230U-YF-0	G2 4.390% 09/20/61 OPIC US Agency Floating Rate 1.543%		02/01/2019	Interest Capitalization	03/01/2019	Paydown	.29	.29	.29	.29	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
690353-SC-2	06/15/24 OPIC US Agency Floating Rate 1.543%		03/01/2019	BANK of AMERICA SEC Mont	09/19/2019	BANK of AMERICA SEC Redemption 100.0000	3,333,315	3,333,315	3,333,318	3,333,315	.0	.0	.0	.0	.0	.0	.3	.3	60,719	16,894
690353-SC-2	06/15/24		03/01/2019	BANK of AMERICA SEC Mont	09/15/2019		526,320	526,320	526,320	526,320	.0	.0	.0	.0	.0	.0	.0	.0	6,315	2,668
0599999. Subtotal - Bonds - U.S. Governments							3,859,664	3,859,664	3,859,667	3,859,664	0	0	0	0	0	0	3	3	67,034	19,562
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 07/31/28		03/06/2019	BARCLAYS	09/20/2019	BARCLAYS Redemption 100.0000	500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	.0	.0	.0	7,538	195
62630W-AG-2	2.150% 07/31/28		03/06/2019	BARCLAYS	09/19/2019		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	.0	.0	.0	2,900	389
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		03/06/2019	BARCLAYS	09/20/2019	BARCLAYS	1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	.0	.0	.0	22,613	584
3199999. Subtotal - Bonds - U.S. Special Revenues							3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	33,051	1,168
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19 AMERICAN INTERNATIONAL GROUP 2.300%		02/12/2019	FIFTH THIRD SECURITIES	08/06/2019	Maturity	2,450,000	2,523,647	2,450,000	2,450,000	.0	(73,647)	.0	(73,647)	.0	.0	.0	.0	113,313	5,036
026874-CZ-8	07/16/19		07/02/2019	US BANCORP	07/16/2019	Maturity	400,000	399,960	400,000	400,000	.0	.40	.0	.40	.0	.0	.0	.0	4,600	4,319
032511-AY-3	ANADARKO PETROLEUM 6.450% 09/15/36		03/20/2019	MORGAN STANLEY FIXED INC	09/18/2019	Tax Free Exchange MORGAN STANLEY FIXED INC	3,227,000	3,651,705	3,647,571	3,644,344	.0	(7,361)	.0	(7,361)	.0	.0	3,227	3,227	104,071	4,047
097023-CD-5	BOEING CO 3.200% 03/01/29 BROOKFIELD PPTY REIT INC 5.750%		03/13/2019	BNP SECURITIES	12/20/2019		5,000,000	4,886,550	5,210,650	4,894,210	.0	7,660	.0	7,660	.0	.0	316,440	316,440	137,333	13,333
11284D-AA-3	05/15/26 CLEARWAY ENERGY OPERATIN 5.750%		04/26/2019	MORGAN STANLEY HI-YLD	09/10/2019	WELLS FARGO	1,475,000	1,475,000	1,554,281	1,475,000	.0	.0	.0	.0	.0	.0	79,281	79,281	30,862	.0
18539U-AA-3	10/15/25 DAIMLER FINANCE NA LLC 1.500%		03/07/2019	RBC/DAIN	10/03/2019	Tax Free Exchange	833,000	828,835	829,190	829,190	.0	355	.0	355	.0	.0	.0	.0	48,164	21,288
233851-QF-9	07/05/19		05/21/2019	FIFTH THIRD SECURITIES	07/05/2019	Maturity	2,250,000	2,246,648	2,250,000	2,250,000	.0	3,353	.0	3,353	.0	.0	.0	.0	16,875	12,938
254687-DG-8	DISNEY 7.430% 10/01/26		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	2,000,000	2,498,300	2,458,324	2,458,324	.0	(39,976)	.0	(39,976)	.0	.0	.0	.0	101,543	69,759
254687-DN-3	DISNEY 7.300% 04/30/28		03/20/2019	Taxable Exchange	11/21/2019	Tax Free Exchange	2,000,000	2,530,564	2,497,015	2,497,015	.0	(33,549)	.0	(33,549)	.0	.0	.0	.0	99,767	56,778
254687-EQ-5	DISNEY 6.150% 02/15/41		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	2,000,000	2,567,099	2,567,099	2,567,099	.0	(11,189)	.0	(11,189)	.0	.0	.0	.0	84,050	11,958
254687-EY-8	DISNEY 7.750% 12/01/45		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	8,545,000	12,790,267	12,734,093	12,734,093	.0	(56,174)	.0	(56,174)	.0	.0	.0	.0	452,529	200,511
31620M-AP-1	10/15/20		10/29/2019	MORGAN STANLEY FIXED INC	12/03/2019	TENDER OFFER	1,280,000	1,298,176	1,295,962	1,296,294	.0	(1,882)	.0	(1,882)	.0	.0	(333)	(333)	6,187	2,062
40573L-AS-5	HALFMOON PARENT INC 4.375% 10/15/28 HORIZON PHARMA USA INC 8.750%		08/19/2019	CREDIT SUISSE FIRST BOSTON	08/20/2019	Tax Free Exchange	5,550,000	6,169,214	6,168,050	6,168,050	.0	(1,163)	.0	(1,163)	.0	.0	.0	.0	89,706	84,984
44053F-AA-8	11/01/24		02/06/2019	Various	08/09/2019	Call 107.9008	1,818,000	1,940,034	1,961,637	1,925,503	.0	(14,531)	.0	(14,531)	.0	.0	(107,503)	(107,503)	266,478	42,862
49456B-AE-1	KINDER MORGAN 3.050% 12/01/19 MEAD JOHNSON NUTRITION CO 4.900%		01/07/2019	BARCLAYS	12/01/2019	Maturity	3,800,000	3,787,080	3,800,000	3,800,000	.0	12,920	.0	12,920	.0	.0	.0	.0	115,900	12,234
582839-AE-6	11/01/19		01/07/2019	BARCLAYS	11/01/2019	Maturity	1,500,000	1,521,075	1,500,000	1,500,000	.0	(21,075)	.0	(21,075)	.0	.0	.0	.0	73,500	13,883
615369-AA-3	MOODY'S CORP 5.500% 09/01/20		08/14/2019	FIFTH THIRD SECURITIES	12/16/2019	Call 102.4576	1,400,000	1,445,416	1,434,406	1,430,983	.0	(14,433)	.0	(14,433)	.0	.0	(30,983)	(30,983)	94,937	35,292
69349L-AS-7	PNC BANK NA 2.700% 10/22/29 PRIVATE EXPORT FUNDING 2.100%		10/17/2019	CITIGROUP GLOBAL MKTS	12/13/2019	GOLDMAN SACHS	5,000,000	4,979,150	4,965,200	4,979,409	.0	259	.0	259	.0	.0	(14,209)	(14,209)	19,125	.0
74274T-AA-8	12/19/19		03/04/2019	FIFTH THIRD SECURITIES	12/19/2019	Maturity	350,000	347,725	350,000	350,000	.0	2,275	.0	2,275	.0	.0	.0	.0	7,350	1,572
43474T-AA-1	HOLCIM LTD 6.000% 12/30/19	D	10/30/2019	FIFTH THIRD SECURITIES	12/30/2019	Maturity	2,000,000	2,012,080	2,000,000	2,000,000	.0	(12,080)	.0	(12,080)	.0	.0	.0	.0	60,000	40,333
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625%	D	03/14/2019	FIFTH THIRD SECURITIES	08/30/2019	Maturity	1,500,000	1,490,820	1,500,000	1,500,000	.0	9,180	.0	9,180	.0	.0	.0	.0	12,188	1,354
60920L-AA-2	10/28/19	D	01/31/2019	WELLS FARGO	10/28/2019	Maturity	2,500,000	2,475,000	2,500,000	2,500,000	.0	25,000	.0	25,000	.0	.0	.0	.0	40,625	10,833
685218-AC-3	ORANGE SA 1.625% 11/03/19 SHIRE ACQ INV IRELAND DA 1.900%	D	02/06/2019	FIFTH THIRD SECURITIES	07/10/2019	FIFTH THIRD SECURITIES	1,150,000	1,138,765	1,146,941	1,145,285	.0	6,520	.0	6,520	.0	.0	1,656	1,656	12,926	4,931
82481L-AA-7	09/23/19	D	02/19/2019	Various	07/11/2019	GOLDMAN SACHS	3,566,000	3,539,799	3,560,722	3,557,134	.0	17,335	.0	17,335	.0	.0	3,588	3,588	54,203	27,713
82481L-AA-7	09/23/19	D	02/19/2019	Various	09/23/2019	Maturity	4,434,000	4,401,421	4,434,000	4,434,000	.0	32,579	.0	32,579	.0	.0	.0	.0	84,246	34,459
984851-AC-9	YARA INTERNATIONAL ASA 7.875%	D	01/08/2019	US BANCORP	06/11/2019	Maturity	3,210,000	3,270,444	3,210,000	3,210,000	.0	(60,444)	.0	(60,444)	.0	.0	.0	.0	126,394	20,363
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							69,238,000	76,225,963	76,425,141	75,995,933	0	(230,028)	0	(230,028)	0	0	251,164	251,164	2,256,872	732,842
8399998. Total - Bonds							76,097,664	83,085,627	83,284,808	82,855,597	0	(230,028)	0	(230,028)	0	0	251,167	251,167	2,356,957	753,572
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22052L-10-4	CORTEVA INC		06/04/2019	Spin Off	06/18/2019	S. G. COWEN SECURITIES	8,497,000	339,130	229,104	339,130	0	0	0	0	0	0	(110,026)	(110,026)	0	0
22052L-10-4	CORTEVA INC		06/04/2019	Spin Off	06/04/2019	Cash Adjustment	1,000	27	19	27	0	0	0	0	0	0	(8)	(8)	0	0
260557-10-3	DOW INC-W/I		04/02/2019	Spin Off	06/18/2019	S. G. COWEN SECURITIES	8,497,000	561,178	425,998	561,178	0	0	0	0	0	0	(135,179)	(135,179)	5,948	0
260557-10-3	DOW INC-W/I		04/02/2019	Spin Off	04/02/2019	Cash Adjustment	1,000	44	36	44	0	0	0	0	0	0	(8)	(8)	0	0
50050N-10-3	KONTOOR		05/23/2019	Spin Off	05/28/2019	S. G. COWEN SECURITIES	1,603,000	35,307	61,311	35,307	0	0	0	0	0	0	26,004	26,004	0	0
90130A-30-9	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Taxable Exchange	03/21/2019	Taxable Exchange	54,730,000	2,717,345	2,686,184	2,717,345	0	0	0	0	0	0	(31,161)	(31,161)	0	0
651502-10-5	JCI		12/04/2019	Various	12/12/2019	BLOOMBERG TRADEBOOK	1,000	42	37	42	0	0	0	0	0	0	(5)	(5)	0	0
H01301-12-8	ALCON INC	D.....	04/09/2019	Spin Off	06/13/2019	S. G. COWEN SECURITIES	11,838,000	527,095	700,009	527,095	0	0	0	0	0	0	172,913	172,913	(6)	0
H01301-12-8	ALCON INC	D.....	04/09/2019	Spin Off	04/09/2019	Cash Adjustment	0,000	9	17	9	0	0	0	0	0	0	8	8	0	0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							4,180,177	4,102,715	4,180,177	0	0	0	0	0	0	(77,462)	(77,462)	5,942	0
38174@-10-8	Golub Capital Investment Corpo		08/16/2019	PRIVATE PLACEMENT	09/16/2019	Taxable Exchange	214,667,000	3,220,000	3,220,000	3,220,000	0	0	0	0	0	0	0	0	66,790	0
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							3,220,000	3,220,000	3,220,000	0	0	0	0	0	0	0	0	66,790	0
9799998	Total - Common Stocks							7,400,177	7,322,715	7,400,177	0	0	0	0	0	0	(77,462)	(77,462)	72,732	0
9899999	Total - Preferred and Common Stocks							7,400,177	7,322,715	7,400,177	0	0	0	0	0	0	(77,462)	(77,462)	72,732	0
9999999	Totals							90,485,804	90,607,523	90,255,774	0	(230,028)	0	(230,028)	0	0	173,705	173,705	2,429,689	753,572

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0

2.Total amount of intangible assets nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20	
	2	3					8	9	10	11			14	15	16	17	18	19		
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CATHOLIC HEALTH INITIATV CP			..11/14/2019 ..	J P MORGAN SEC FIXED INC	..03/25/2020 ..	..3,969,933 ..	..0 ..	..0 ..	..0 ..	..0 ..	..4,000,000 ..	..3,969,933 ..	..10,933 ..	..0 ..	..2,050 ..	..2,094 ..	..MAT ..	..0 ..	..0 ..	
PARKER-HANNIFIN CORP CP			..09/10/2019 ..	J P MORGAN SEC FIXED INC	..01/08/2020 ..	..1,091,933 ..	..0 ..	..0 ..	..0 ..	..0 ..	..1,100,000 ..	..1,091,933 ..	..7,596 ..	..0 ..	..2,200 ..	..2,247 ..	..MAT ..	..0 ..	..0 ..	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,061,866	0	0	0	0	5,100,000	5,061,866	18,529	0	XXX	XXX	XXX	0	0	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,061,866	0	0	0	0	5,100,000	5,061,866	18,529	0	XXX	XXX	XXX	0	0	
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
7699999. Total - Issuer Obligations						5,061,866	0	0	0	0	5,100,000	5,061,866	18,529	0	XXX	XXX	XXX	0	0	
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	
8399999. Total Bonds						5,061,866	0	0	0	0	5,100,000	5,061,866	18,529	0	XXX	XXX	XXX	0	0	
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0	
9199999 - Totals						5,061,866	0	0	0	0	XXX	5,061,866	18,529	0	XXX	XXX	XXX	0	0	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2017	01/14/2020	50,929		174.83	418,488			1,239,623		1,239,623	675,834						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2017	01/27/2020	33,999		174.80	279,321			827,872		827,872	448,785						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2017	02/14/2020	57,536		175.82	475,452			1,341,742		1,341,742	738,764						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2017	02/27/2020	49,307		176.77	409,652			1,102,012		1,102,012	614,365						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2017	03/13/2020	49,716		175.82	410,827			1,157,380		1,157,380	629,400						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2017	03/27/2020	36,353		175.64	300,095			852,109		852,109	459,135						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2017	04/14/2020	45,055		176.74	374,261			1,006,075		1,006,075	550,120						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2017	04/27/2020	46,781		178.92	393,390			942,631		942,631	530,961						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/11/2017	05/14/2020	40,334		179.60	340,468			785,305		785,305	444,078						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2017	05/27/2020	26,407		180.14	223,579			500,153		500,153	283,086						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2017	06/12/2020	39,618		181.28	337,554			706,394		706,394	402,918						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2017	06/26/2020	25,429		180.46	215,683			473,751		473,751	265,484						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2017	07/14/2020	38,524		179.99	325,898			735,430		735,430	406,817						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2017	07/27/2020	20,914		180.60	177,519			387,320		387,320	214,574						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2017	08/14/2020	36,601		180.27	310,106			689,556		689,556	377,719						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/24/2017	08/27/2020	18,132		179.90	153,314			348,140		348,140	188,576						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2017	09/14/2020	27,271		182.94	234,483			447,248		447,248	249,805						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/27/2017	09/25/2020	29,197		183.03	251,168			477,377		477,377	265,112						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2017	10/14/2020	34,057		186.07	297,839			467,944		467,944	265,645						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2017	10/27/2020	23,214		187.82	204,920			286,922		286,922	163,889						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/14/2017	11/13/2020	37,826		187.49	333,324			480,390		480,390	272,347						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2017	11/27/2020	23,063		188.44	204,262			277,218		277,218	157,290						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/14/2017	12/14/2020	65,640		189.52	584,680			739,757		739,757	420,093						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/27/2017	12/22/2020	18,395		191.36	165,440			184,682		184,682	105,217						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/12/2018	01/14/2020	5,899		195.81	43,890			20,881		20,881	11,974						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/12/2018	01/14/2021	63,388		195.81	564,746			464,634		464,634	267,497						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2018	01/27/2020	4,779		197.76	35,816			11,516		11,516	5,591						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2018	01/27/2021	15,220		197.76	136,654			97,107		97,107	55,859						0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2018	02/14/2020	8,098	190.79	58,556			68,508		68,508	45,024						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2018	02/12/2021	102,841	190.79	890,793			1,099,368		1,099,368	616,017						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2018	02/26/2021	26,336	192.59	229,254			252,033		252,033	141,950						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2018	02/27/2020	5,686	192.59	41,391			39,288		39,288	25,187						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2018	03/12/2021	131,832	191.19	1,136,746			1,394,785		1,394,785	776,492						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2018	03/13/2020	9,446	191.19	68,267			78,025		78,025	50,159						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2018	03/26/2021	22,731	191.06	195,869			244,359		244,359	135,477						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2018	03/27/2020	6,108	191.06	44,113			51,796		51,796	32,983						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2020	13,185	192.11	95,747			101,658		101,658	64,080						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2021	170,980	192.11	1,481,400			1,733,739		1,733,739	962,618						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2018	04/27/2020	10,359	192.29	75,098			79,663		79,663	49,828						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2018	04/27/2021	23,147	192.29	199,850			234,020		234,020	129,625						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/11/2018	05/14/2021	145,260	193.24	1,260,343			1,393,041		1,393,041	771,329						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2018	05/14/2020	21,279	193.24	154,611			150,870		150,870	93,629						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2021	17,993	193.41	155,904			172,372		172,372	95,182						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2020	20,201	193.41	146,903			143,424		143,424	88,479						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2018	06/12/2020	35,178	191.57	253,386			302,880		302,880	186,090						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2018	06/14/2021	165,892	191.57	1,423,744			1,793,297		1,793,297	977,106						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2018	06/26/2020	12,602	194.42	92,120			83,927		83,927	51,036						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2018	06/25/2021	13,615	194.42	118,850			124,440		124,440	68,483						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2018	07/14/2021	177,160	194.53	1,543,942			1,622,789		1,622,789	891,116						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2018	07/14/2020	21,770	194.53	159,236			146,515		146,515	88,823						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2018	07/27/2020	13,673	193.89	99,413			99,537		99,537	60,160						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2018	07/27/2021	14,333	193.89	124,221			137,882		137,882	75,248						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2018	08/14/2020	20,462	193.53	148,896			156,534		156,534	94,125						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2018	08/13/2021	171,684	193.53	1,488,525			1,701,388		1,701,388	923,660						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2018	08/27/2020	15,366	194.85	112,275			106,023		106,023	63,307						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2018	08/27/2021	11,963	194.85	104,429			110,419		110,419	60,174						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2018	09/14/2021	185,446	194.10	1,605,377			1,806,241		1,806,241	977,299						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2018	09/14/2020	22,133	194.10	160,670			165,997		165,997	98,713						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2018	09/25/2020	10,690	194.95	77,942			75,685		75,685	44,898						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2018	09/27/2021	15,953	194.95	138,395			148,840		148,840	80,562						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/11/2018	10/14/2021	191,367	191.13	1,623,974			2,237,082		2,237,082	1,182,649						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/12/2018	10/14/2020	22,581	191.13	161,418			220,395		220,395	128,940						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2018	10/27/2020	17,416	188.10	122,522			211,433		211,433	121,043						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2018	10/27/2021	81,659	188.10	683,520			1,124,440		1,124,440	579,777						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2018	11/12/2021	128,106	186.79	1,062,448			1,889,570		1,889,570	962,079						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2018	11/13/2020	27,095	186.79	188,775			359,274		359,274	202,397						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2018	11/24/2021	83,893	186.01	695,983			1,289,441		1,289,441	650,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2018	11/25/2020	12,085	186.01	84,075			168,712		168,712	94,024						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	90,087	185.31	747,891			1,435,985		1,435,985	717,992						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2018	12/14/2020	17,603	185.31	122,325			256,827		256,827	141,352						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2018	12/22/2020	15,821	184.69	109,867			239,848		239,848	130,524						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2018	12/27/2021	91,867	184.69	765,212			1,511,220		1,511,220	749,638						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	87,090	185.28		727,734		1,399,533		1,399,533	671,800						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2020	22,318	185.28		112,472		310,214		310,214	197,742						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2021	19,738	185.28		137,503		290,539		290,539	153,036						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2022	56,051	185.17		468,093		908,029		908,029	439,937						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	14,425	185.17		72,651		201,944		201,944	129,293						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2021	8,895	185.17		61,927		132,262		132,262	70,334						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2019	02/12/2021	18,159	186.19		127,126		256,222		256,222	129,096						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2019	02/14/2022	99,769	186.19		837,778		1,547,418		1,547,418	709,641						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2019	02/14/2020	38,761	186.19		196,302		503,124		503,124	306,822						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/27/2020	25,997	185.87		131,914		345,496		345,496	213,582						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/26/2021	18,029	185.87		126,333		259,974		259,974	133,642						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/25/2022	93,038	185.87		781,644		1,469,072		1,469,072	687,429						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2019	03/13/2020	27,502	185.88		139,558		365,496		365,496	225,939						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2019	03/14/2022	113,702	185.88		955,302		1,799,909		1,799,909	844,607						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2019	03/12/2021	17,839	185.88		125,013		258,137		258,137	133,124						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/25/2022	85,490	188.21		732,095		1,221,647		1,221,647	489,552						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/26/2021	18,660	188.21		132,754		238,102		238,102	105,348						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	15,546	188.21		79,880		172,255		172,255	92,375						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2019	04/14/2020	35,298	186.67		179,880		444,044		444,044	264,164						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2019	04/14/2021	18,878	186.67		133,207		263,918		263,918	130,710						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2019	04/13/2022	146,660	186.67		1,242,916		2,255,629		2,255,629	1,012,713						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2021	16,859	187.62		119,561		224,724		224,724	105,163						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2020	19,502	187.62		99,891		228,761		228,761	128,870						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2022	94,148	187.62		801,946		1,392,445		1,392,445	590,500						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/13/2022	93,809	187.21		800,827		1,417,455		1,417,455	616,628						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/14/2021	16,538	187.21		117,338		226,565		226,565	109,226						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/14/2020	34,501	187.21		176,331		419,882		419,882	243,551						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/27/2020	22,971	187.50		117,581		274,729		274,729	157,148						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/27/2021	13,952	187.50		99,146		189,050		189,050	89,903						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/26/2022	80,763	187.50		690,521		1,209,017		1,209,017	518,496						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2019	06/12/2020	38,322	189.50		198,979		394,332		394,332	195,354						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2019	06/14/2021	17,599	189.50		127,397		214,531		214,531	87,134						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2019	06/14/2022	91,641	189.50		800,573		1,257,317		1,257,317	456,744						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2019	06/27/2022	82,317	191.71		729,082		1,022,378		1,022,378	293,295						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2019	06/26/2020	22,211	191.71		116,669		191,456		191,456	74,786						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2019	06/25/2021	9,337	191.71		68,557		100,840		100,840	32,283						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2019	07/14/2021	14,943	192.06		109,634		159,146		159,146	49,512						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2019	07/14/2020	28,210	192.06		148,453		238,656		238,656	90,203						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2019	07/14/2022	114,673	192.06		1,015,306		1,407,032		1,407,032	391,725						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2019	07/27/2022	86,599	193.12		772,649		1,014,940		1,014,940	242,291						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2019	07/27/2021	8,917	193.12		65,780		89,881		89,881	24,100						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2019	07/27/2020	17,637	193.12		93,324		137,743		137,743	44,418						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/14/2020	26,331	195.66		141,680		165,098		165,098	23,418						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/13/2021	8,111	195.66		61,100		70,566		70,566	9,466						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/12/2022	121,864	195.66		1,111,130		1,268,609		1,268,609	157,479						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2019	08/26/2022	101,165	197.50		933,066		965,110		965,110	32,044						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2019	08/27/2020	25,159	197.50		136,648		134,603		134,603	(2,044)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2019	08/27/2021	8,628	197.50		65,604		67,384		67,384	1,780						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/12/2019	09/14/2021	8,643	195.30		64,819		78,307		78,307	13,487						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	09/14/2020	24,081	195.30		129,333		162,305		162,305	32,973						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	09/14/2022	130,205	195.30		1,184,991		1,394,494		1,394,494	209,502						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2019	09/27/2022	79,494	196.63		726,842		802,099		802,099	75,258						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2019	09/27/2021	10,100	196.63		76,262		85,145		85,145	8,882						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2019	09/25/2020	23,394	196.63		126,500		142,471		142,471	15,971						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/10/2019	10/14/2020	25,262	195.71		135,960		170,265		170,265	34,305						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2019	10/14/2021	11,103	195.71		83,661		99,928		99,928	16,268						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2019	10/14/2022	103,515	195.71		946,095		1,099,334		1,099,334	153,238						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/24/2019	10/27/2022	64,889	197.03		594,503		649,535		649,535	55,032						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/24/2019	10/27/2021	9,516	197.03		72,188		79,747		79,747	7,559						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/24/2019	10/27/2020	21,758	197.03		117,893		132,724		132,724	14,832						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2019	11/12/2021	13,902	197.16		105,254		116,641		116,641	11,387						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2019	11/13/2020	32,948	197.16		178,640		202,629		202,629	23,989						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2019	11/14/2022	82,567	197.16		755,346		826,500		826,500	71,155						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2019	11/25/2020	20,764	197.55		112,805		125,624		125,624	12,819						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2019	11/22/2022	66,226	197.55		608,360		654,316		654,316	45,956						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2019	11/24/2021	11,258	197.55		85,402		93,215		93,215	7,814						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/12/2019	12/14/2022	65,632	198.73		605,195		615,626		615,626	10,431						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2019	12/14/2020	42,626	198.73		232,953		237,425		237,425	4,472						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2019	12/14/2021	12,031	198.73		91,814		93,604		93,604	1,790						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/27/2022	46,693	198.98		430,173		435,180		435,180	5,007						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/27/2021	6,558	198.98		50,112		50,762		50,762	650						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/23/2020	16,936	198.98		92,675		93,997		93,997	1,322						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/20/2017	12/14/2020	1,282		228.53	18,020			16,424		16,424	9,847						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2017	12/24/2020	432		229.43	6,158			5,364		5,364	3,206						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/12/2018	01/14/2020	715		229.43	8,233			5,061		5,061	3,302						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/12/2018	01/14/2021	1,369		229.43	19,342			17,244		17,244	10,265						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/26/2018	01/27/2021	1,868		233.45	26,988			19,704		19,704	11,747						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/26/2018	01/27/2020	2,043		233.45	24,136			8,725		8,725	4,883						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2018	02/14/2020	1,444		220.90	15,854			22,412		22,412	15,365						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2018	02/12/2021	3,481		220.90	46,448			64,194		64,194	37,005						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2018	02/27/2020	925		221.55	10,291			13,852		13,852	9,401						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2018	02/26/2021	1,268		221.55	17,113			22,970		22,970	13,216						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2018	03/12/2021	3,748		221.69	50,755			67,997		67,997	38,984						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2018	03/13/2020	2,873		221.69	31,897			42,928		42,928	28,849						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2018	03/26/2021	5,722		219.69	74,414			112,489		112,489	63,683						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2018	03/27/2020	910		219.69	9,720			15,385		15,385	10,205						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/13/2018	04/14/2021	2,018		221.04	26,002			37,994		37,994	21,529						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/13/2018	04/14/2020	1,737		221.04	18,355			27,396		27,396	18,067						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2018	04/27/2020	2,112		221.14	22,229			33,366		33,366	21,836						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2018	04/27/2021	2,609		221.14	33,524			49,288		49,288	27,840						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2018	05/14/2021	4,583		221.23	58,406			86,811		86,811	48,860						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2018	05/14/2020	4,547		221.23	47,684			72,120		72,120	46,837						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/25/2018	05/27/2021	3,273		221.49	41,833			61,832		61,832	34,697						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/25/2018	05/27/2020	1,589		221.49	16,720			25,062		25,062	16,163						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2018	06/14/2021	9,245		222.93	118,508			166,873		166,873	93,837						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2018	06/12/2020	2,920		222.93	30,857			43,015		43,015	27,625						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2018	06/26/2020	1,678		223.53	17,663			24,175		24,175	15,434						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2018	06/25/2021	3,686		223.53	47,133			65,579		65,579	36,826						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/13/2018	07/14/2020	3,631		225.57	38,575			47,527		47,527	30,245						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/13/2018	07/14/2021	6,109		225.57	78,822			101,898		101,898	57,424						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2018	07/27/2021	3,762		224.37	48,024			65,829		65,829	36,789						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/27/2020	1,925		224.37	20,304			27,148		27,148	17,155						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/13/2021	5,447		225.26	70,307			93,035		93,035	52,019						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/14/2020	3,485		225.26	37,131			47,429		47,429	29,830						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2020	1,973		227.62	21,372			23,967		23,967	15,051						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2021	8,576		227.62	112,826			135,496		135,496	76,066						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2018	.09/14/2021	10,419		227.19	137,759			168,573		168,573	94,184						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2018	.09/14/2020	4,406		227.19	47,948			55,604		55,604	34,719						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/27/2021	4,367		223.94	57,213			79,746		79,746	43,934						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/25/2020	1,308		223.94	14,123			19,691		19,691	12,155						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2021	4,529		218.60	58,014			99,000		99,000	53,168						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2020	4,039		218.60	42,826			77,798		77,798	46,856						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2021	3,965		217.17	49,766			90,988		90,988	48,369						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2020	3,813		217.17	39,413			78,236		78,236	46,515						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/13/2020	3,946		219.74	41,183			73,348		73,348	43,875						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/12/2021	8,647		219.74	109,440			184,172		184,172	98,744						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/26/2021	2,832		219.61	35,641			60,866		60,866	32,515						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/27/2020	3,388		219.61	35,191			63,691		63,691	37,876						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2018	.12/14/2020	5,137		218.62	52,107			101,092		101,092	59,535						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2018	.12/14/2021	5,494		218.62	67,857			122,286		122,286	64,879						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2018	.12/24/2020	4,916		213.61	48,510			116,989		116,989	66,703						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2018	.12/27/2021	3,932		213.61	47,292			101,731		101,731	52,537						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2019	.01/14/2022	3,085		216.52		38,410		73,674		73,674	35,264						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2019	.01/14/2021	2,642		216.52		26,941		56,878		56,878	29,937						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2019	.01/14/2020	5,501		216.52		39,899		111,003		111,003	71,105						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2022	5,521		218.44		69,586		125,160		125,160	55,574						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2021	4,679		218.44		48,341		94,228		94,228	45,887						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2020	4,770		218.44		35,115		87,056		87,056	51,941						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/12/2021	5,247		221.27		54,451		95,285		95,285	40,834						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/14/2020	8,054		221.27		59,875		124,507		124,507	64,632						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/14/2022	5,731		221.27		72,783		119,826		119,826	47,043						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2019	.02/26/2021	6,310		222.19		65,333		111,244		111,244	45,911						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2019	.02/27/2020	4,991		222.19		37,041		73,071		73,071	36,031						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2019	.02/25/2022	1,841		222.19		23,354		37,607		37,607	14,253						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/14/2022	17,457		223.52		224,365		344,253		344,253	119,888						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/12/2021	4,420		223.52		46,436		74,480		74,480	28,044						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/13/2020	7,892		223.52		59,270		106,620		106,620	47,349						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2019	.03/27/2020	3,998		224.38		30,319		51,530		51,530	21,212						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2019	.03/25/2022	11,231		224.38		145,656		216,757		216,757	71,101						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2019	.03/26/2021	3,721		224.38		39,412		61,030		61,030	21,618						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2021	3,773		226.60		40,356		57,050		57,050	16,694						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2022	9,726		226.60		127,612		176,242		176,242	48,631						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2020	7,643		226.60		58,368		85,759		85,759	27,391						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2021	2,823		225.31		30,274		45,334		45,334	15,060						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2020	5,077		225.31		38,782		63,265		63,265	24,483						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2022	4,656		225.31		61,262		88,274		88,274	27,013						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2019	.05/14/2020	13,904		223.10		105,778		201,053		201,053	95,275						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2019	.05/13/2022	6,809		223.10		89,165		138,623		138,623	49,458						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2019	.05/14/2021	3,156		223.10		33,722		55,632		55,632	21,911						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2021	3,351		223.52		35,802		58,541		58,541	22,739						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2022	7,113		223.52		93,333		143,692		143,692	50,359						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2020	5,543		223.52		42,126		79,045		79,045	36,919						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/12/2020	12,440		226.13		95,361		153,880		153,880	58,519						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2021	4,365		226.13		47,376		69,574		69,574	22,198						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2022	4,573		226.13		61,213		85,873		85,873	24,660						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/25/2021	1,820		227.44		20,038		27,795		27,795	7,758						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/26/2020	5,197		227.44		40,424		60,285		60,285	19,861						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/27/2022	2,176		227.44		29,552		39,502		39,502	9,950						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2021	1,440		228.49		15,989		21,296		21,296	5,307						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2020	7,703		228.49		60,544		85,192		85,192	24,648						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2022	2,131		228.49		29,220		37,683		37,683	8,463						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2021	2,077		229.23		23,372		30,089		30,089	6,717						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2022	4,655		229.23		64,554		80,945		80,945	16,392						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2020	4,367		229.23		34,535		46,987		46,987	12,452						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/13/2021	4,308		226.77		47,678		69,149		69,149	21,471						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/12/2022	7,929		226.77		108,419		149,140		149,140	40,720						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/14/2020	6,928		226.77		53,885		87,428		87,428	33,543						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	2,539		228.01		34,972		46,293		46,293	11,321						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/27/2021	1,368		228.01		15,226		21,141		21,141	5,916						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/27/2020	5,145		228.01		40,351		61,425		61,425	21,074						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2021	1,536		230.49		17,240		21,778		21,778	4,539						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2020	5,970		230.49		47,059		62,863		62,863	15,804						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	2,369		230.49		32,924		40,342		40,342	7,418						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2022	1,626		233.05		21,793		25,792		25,792	4,000						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2021	154		233.05		1,663		2,003		2,003	340						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/25/2020	7,277		233.05		54,611		67,098		67,098	12,487						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2020	4,820		230.27		35,964		53,169		53,169	17,205						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2021	925		230.27		9,841		13,459		13,459	3,618						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2022	1,537		230.27		20,320		26,642		26,642	6,322						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2022	1,753		232.23		23,443		28,830		28,830	5,387						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2020	3,703		232.23		27,864		37,217		37,217	9,353						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2021	1,580		232.23		16,992		21,556		21,556	4,564						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	2,052		232.48		27,332		33,690		33,690	6,358						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/12/2021	1,316		232.48		14,137		17,954		17,954	3,816						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/13/2020	8,087		232.48		60,912		81,595		81,595	20,683						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/26/2021	1,058		234.50		11,383		13,495		13,495	2,111						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/25/2022	699		234.50		9,332		10,882		10,882	1,550						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/27/2020	3,706		234.50		28,069		34,019		34,019	5,950						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/13/2019	12/14/2021	1,743		234.64		18,896		22,347		22,347	3,451						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/13/2019	12/14/2020	7,241		234.64		55,218		67,123		67,123	11,905						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/13/2019	12/14/2022	3,665		234.64		49,106		57,140		57,140	8,034						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/27/2019	12/27/2021	1,848		237.56		20,194		21,399		21,399	1,205						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/27/2019	12/24/2020	7,607		237.56		58,185		61,080		61,080	2,895						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/27/2019	12/27/2022	2,715		237.56		36,765		39,043		39,043	2,278						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	01/14/2019	01/14/2020	6,040		2,582.61		1,162,200		3,911,642		3,911,642	2,749,442						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0IIP2IHZNBB6K528	01/25/2019	01/27/2020	1,569		2,664.76		292,740		888,206		888,206	595,466						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	02/14/2019	02/14/2020	7,169		2,745.73		1,295,141		3,497,985		3,497,985	2,202,844						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	02/27/2019	02/27/2020	2,354		2,792.38		425,866		1,048,384		1,048,384	622,519						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/14/2019	03/13/2020	5,318		2,808.48		948,373		2,302,620		2,302,620	1,354,248						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0IIP2IHZNBB6K528	03/27/2019	03/27/2020	2,729		2,805.37		497,575		1,195,958		1,195,958	698,383						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	6,883		2,907.41		1,220,793		2,408,450		2,408,450	1,187,657						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	2,935		2,939.88		533,334		957,762		957,762	424,428						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	4,717		2,834.41		886,497		2,004,037		2,004,037	1,117,540						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/24/2019	05/27/2020	2,043		2,826.06		382,883		890,462		890,462	507,580						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	4,706		2,886.98		847,829		1,818,185		1,818,185	970,356						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	06/27/2019	06/26/2020	2,411		2,924.92		444,213		865,306		865,306	421,093						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	07/12/2019	07/14/2020	4,474		3,013.77		794,208		1,298,613		1,298,613	504,406						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	07/26/2019	07/27/2020	1,605		3,025.86		295,730		461,453		461,453	165,722						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	4,004		2,840.60		791,561		1,773,617		1,773,617	982,056						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJUPFGFNF3B8653	08/27/2019	08/27/2020	1,316		2,869.16		234,050		556,207		556,207	322,157						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	3,570		3,007.39		687,168		1,131,403		1,131,403	444,235						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	2,064		2,961.79		430,285		737,782		737,782	307,497						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	3,683		2,966.15		728,698		1,316,976		1,316,976	588,278						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJUPFGFNF3B8653	10/25/2019	10/27/2020	2,503		3,022.55		468,968		801,754		801,754	332,786						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	11/14/2019	11/13/2020	4,155		3,096.63		836,355		1,126,298		1,126,298	289,943						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	11/27/2019	11/27/2020	2,085		3,153.63		420,736		498,025		498,025	77,289						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	5,132		3,168.80		1,021,191		1,203,206		1,203,206	182,015						0001

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	1,967		3,240.02		391,940		382,320		382,320	(9,620)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										30,607,032	44,262,084	0	122,813,789	XXX	122,813,789	57,343,612	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										30,607,032	44,262,084	0	122,813,789	XXX	122,813,789	57,343,612	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841		42.75	83,635			81,366		81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UQMTB7PD2UT305	01/31/2018	07/31/2042	1,941		0.00				291		291	(365)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	81,657	XXX	81,657	(365)	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,657	XXX	81,657	(365)	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										30,690,667	44,262,084	0	122,895,446	XXX	122,895,446	57,343,247	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										30,690,667	44,262,084	0	122,895,446	XXX	122,895,446	57,343,247	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	1,191		2,666.54		(170,663)		(671,211)		(671,211)	(500,548)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	455		2,660.09		(66,679)		(259,631)		(259,631)	(192,952)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	356		2,711.74		(43,056)		(184,741)		(184,741)	(141,685)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	323		2,685.91		(43,066)		(175,588)		(175,588)	(132,521)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	2,830		2,653.63		(424,595)		(1,631,690)		(1,631,690)	(1,207,095)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	723		2,718.20		(85,276)		(370,046)		(370,046)	(284,770)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/14/2019	01/14/2020	163		2,673.00		(22,872)		(91,061)		(91,061)	(68,189)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	95		2,758.03		(12,446)		(45,133)		(45,133)	(32,687)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	161		2,771.35		(19,952)		(74,277)		(74,277)	(54,325)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	516		2,744.70		(71,139)		(251,317)		(251,317)	(180,178)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	250		2,738.04		(35,298)		(123,315)		(123,315)	(88,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	316		2,798.00		(34,985)		(137,340)		(137,340)	(102,356)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	163		2,804.66		(17,490)		(69,616)		(69,616)	(52,125)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	01/25/2019	01/27/2020	67		2,751.36		(9,004)		(32,254)		(32,254)	(23,251)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/14/2019	02/14/2020	752		2,883.02		(77,644)		(267,199)		(267,199)	(189,555)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/14/2019	02/14/2020	763		2,834.97		(96,999)		(306,291)		(306,291)	(209,293)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/14/2019	02/14/2020	3,104		2,828.10		(405,647)		(1,265,825)		(1,265,825)	(860,178)						0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	232	2,848.69		(27,837)		(90,042)		(90,042)	(62,205)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	622	2,862.42		(70,328)		(233,028)		(233,028)	(162,700)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	125	2,855.56		(14,501)		(47,480)		(47,480)	(32,979)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	181	2,889.88		(18,177)		(63,180)		(63,180)	(45,003)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	1,390	2,841.83		(171,765)		(548,418)		(548,418)	(376,653)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	104	2,890.11		(12,280)		(36,744)		(36,744)	(24,464)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	253	2,897.09		(28,916)		(87,713)		(87,713)	(58,796)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	43	2,938.98		(4,032)		(13,183)		(13,183)	(9,151)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	71	2,911.06		(7,603)		(23,634)		(23,634)	(16,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	543	2,876.15		(67,962)		(198,741)		(198,741)	(130,779)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	91	2,925.02		(9,119)		(29,109)		(29,109)	(19,990)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	466	2,932.00		(45,145)		(145,755)		(145,755)	(100,611)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	180	2,904.08		(19,919)		(61,140)		(61,140)	(41,221)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	602	2,883.13		(73,124)		(216,491)		(216,491)	(143,368)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	90	2,913.80		(10,363)		(30,334)		(30,334)	(19,970)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	376	2,948.90		(36,503)		(113,480)		(113,480)	(76,977)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	33	2,927.84		(3,591)		(10,787)		(10,787)	(7,196)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,551	2,885.71		(200,858)		(559,300)		(559,300)	(358,442)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	130	2,920.82		(14,378)		(42,543)		(42,543)	(28,165)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,342	2,899.76		(163,531)		(466,143)		(466,143)	(302,612)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,445	2,892.73		(181,393)		(512,119)		(512,119)	(330,727)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	139	2,941.88		(13,962)		(42,943)		(42,943)	(28,981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	194	2,906.78		(22,987)		(66,372)		(66,372)	(43,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	17	2,955.93		(1,637)		(5,169)		(5,169)	(3,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	33	2,910.57		(3,906)		(11,339)		(11,339)	(7,433)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	249	2,917.58		(28,449)		(83,466)		(83,466)	(55,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	96	2,896.54		(12,042)		(34,148)		(34,148)	(22,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	294	2,903.56		(35,766)		(102,447)		(102,447)	(66,682)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	1,116	2,889.53		(143,980)		(402,518)		(402,518)	(258,538)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	199	2,938.63		(20,627)		(63,028)		(63,028)	(42,401)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	741	2,945.64		(74,185)		(230,045)		(230,045)	(155,861)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	1,560	3,001.90		(185,069)		(415,655)		(415,655)	(230,586)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	679	3,052.78		(63,398)		(152,055)		(152,055)	(88,657)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	360	3,016.44		(40,034)		(91,503)		(91,503)	(51,469)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	1,784	2,987.36		(225,072)		(497,854)		(497,854)	(272,782)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	277	3,023.71		(29,741)		(68,873)		(68,873)	(39,131)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	1,887	2,994.63		(231,003)		(516,257)		(516,257)	(285,255)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	304	3,045.51		(29,349)		(69,646)		(69,646)	(40,297)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	31	3,030.97		(3,249)		(7,556)		(7,556)	(4,307)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	137	3,064.82		(14,665)		(30,263)		(30,263)	(15,597)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	1,392	3,028.08		(175,095)		(350,156)		(350,156)	(175,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	286	3,086.87		(27,417)		(58,172)		(58,172)	(30,756)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	340	3,035.43		(41,500)		(83,187)		(83,187)	(41,687)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	115	3,050.13		(13,114)		(26,710)		(26,710)	(13,595)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	186	3,072.17		(19,145)		(40,038)		(40,038)	(20,893)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	314	3,057.48		(34,667)		(71,251)		(71,251)	(36,584)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	04/27/2020	166	3,079.52		(16,461)		(34,500)		(34,500)	(18,039)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	1,023	2,926.53		(133,736)		(351,477)		(351,477)	(217,741)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	1,479	2,919.44		(199,073)		(515,931)		(515,931)	(316,859)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	1,158	2,912.36		(160,210)		(412,333)		(412,333)	(252,122)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	133	2,954.87		(15,419)		(42,358)		(42,358)	(26,939)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	214	2,947.79		(25,615)		(69,699)		(69,699)	(44,084)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	129	2,969.04		(14,093)		(39,634)		(39,634)	(25,541)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	215	2,940.70		(26,535)		(71,211)		(71,211)	(44,676)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	137	2,976.13		(14,434)		(41,178)		(41,178)	(26,744)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	05/14/2020	228	2,961.96		(25,686)		(71,471)		(71,471)	(45,785)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/24/2019	05/27/2020	40	2,953.23		(4,402)		(12,876)		(12,876)	(8,475)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/24/2019	05/27/2020	51	2,967.36		(5,262)		(15,823)		(15,823)	(10,561)						0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	156		2,946.17		(17,864)		(51,669)		(51,669)	(33,805)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	267		2,939.10		(31,593)		(89,965)		(89,965)	(58,372)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	934		2,910.84		(124,297)		(338,039)		(338,039)	(213,742)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	155		2,932.04		(18,878)		(52,970)		(52,970)	(34,092)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	31		2,960.30		(3,306)		(9,839)		(9,839)	(6,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	412		2,917.91		(53,265)		(146,085)		(146,085)	(92,820)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	684		3,002.46		(77,163)		(197,909)		(197,909)	(120,746)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	203		3,009.68		(22,180)		(57,669)		(57,669)	(35,489)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	185		3,016.89		(19,571)		(51,276)		(51,276)	(31,704)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	1,318		2,973.59		(168,035)		(413,086)		(413,086)	(245,051)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	26		3,024.11		(2,694)		(7,168)		(7,168)	(4,474)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	972		2,966.37		(127,487)		(309,532)		(309,532)	(182,045)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	934		2,980.81		(115,566)		(286,198)		(286,198)	(170,632)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	374		2,995.24		(43,618)		(110,864)		(110,864)	(67,246)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	9		3,031.33		(891)		(2,391)		(2,391)	(1,501)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	923		3,012.67		(119,070)		(265,354)		(265,354)	(146,284)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	42		3,049.23		(4,637)		(10,813)		(10,813)	(6,176)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	558		3,019.98		(69,850)		(156,552)		(156,552)	(86,703)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	348		3,041.92		(39,741)		(91,954)		(91,954)	(52,213)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	11		3,056.54		(1,168)		(2,761)		(2,761)	(1,593)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	528		3,034.60		(62,109)		(141,986)		(141,986)	(79,877)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	47		3,141.86		(4,876)		(9,289)		(9,289)	(4,413)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	340		3,126.79		(37,478)		(69,459)		(69,459)	(31,981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	947		3,111.72		(111,838)		(203,994)		(203,994)	(92,156)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	433		3,134.32		(46,102)		(86,698)		(86,698)	(40,597)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	1,281		3,096.65		(161,390)		(290,468)		(290,468)	(129,079)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	1,426		3,104.18		(174,029)		(316,754)		(316,754)	(142,725)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	211		3,139.33		(23,861)		(42,843)		(42,843)	(18,981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	269		3,124.20		(32,520)		(57,511)		(57,511)	(24,991)						0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	831		3, 116.64		(103, 870)		(181, 577)		(181, 577)	(77, 708)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	14		3, 154.46		(1, 466)		(2, 672)		(2, 672)	(1, 206)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	280		3, 146.89		(30, 613)		(55, 125)		(55, 125)	(24, 512)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	1,083		2, 932.92		(153, 185)		(395, 951)		(395, 951)	(242, 767)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	621		2, 989.73		(70, 207)		(199, 148)		(199, 148)	(128, 941)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	33		2, 996.83		(3, 628)		(10, 389)		(10, 389)	(6, 761)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	948		2, 925.82		(137, 612)		(353, 135)		(353, 135)	(215, 523)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	1,058		2, 918.72		(157, 763)		(399, 434)		(399, 434)	(241, 672)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	154		2, 947.12		(20, 674)		(54, 835)		(54, 835)	(34, 161)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	29		2, 940.02		(4, 026)		(10, 537)		(10, 537)	(6, 512)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	77		2, 954.22		(10, 120)		(27, 017)		(27, 017)	(16, 897)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	186		2, 962.41		(22, 577)		(64, 875)		(64, 875)	(42, 298)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	787		2, 955.23		(98, 223)		(277, 674)		(277, 674)	(179, 451)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	49		2, 969.58		(5, 808)		(16, 882)		(16, 882)	(11, 074)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	37		2, 976.75		(4, 237)		(12, 540)		(12, 540)	(8, 302)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	48		3, 026.96		(4, 295)		(14, 403)		(14, 403)	(10, 108)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNSJPFGFNF3BB653	08/27/2019	08/27/2020	207		3, 019.79		(19, 067)		(62, 500)		(62, 500)	(43, 433)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	847		3, 105.13		(112, 622)		(206, 915)		(206, 915)	(94, 294)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	977		3, 097.61		(133, 973)		(242, 865)		(242, 865)	(108, 892)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	664		3, 165.28		(68, 064)		(134, 001)		(134, 001)	(65, 937)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	550		3, 090.09		(77, 526)		(140, 265)		(140, 265)	(62, 739)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	533		3, 157.76		(56, 551)		(110, 895)		(110, 895)	(54, 345)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	967		3, 050.64		(146, 402)		(278, 994)		(278, 994)	(132, 593)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	304		3, 117.28		(35, 460)		(73, 081)		(73, 081)	(37, 621)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	401		3, 058.05		(58, 994)		(113, 775)		(113, 775)	(54, 781)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	376		3, 109.88		(45, 228)		(92, 040)		(92, 040)	(46, 812)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	3		3, 065.45		(436)		(843)		(843)	(407)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	12		3, 028.43		(2, 046)		(3, 826)		(3, 826)	(1, 780)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	31		3, 040.30		(4, 771)		(9, 473)		(9, 473)	(4, 702)						0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	1,053		3,047.72		(155,788)		(311,078)		(311,078)	(155,290)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	1,160		3,062.55		(162,415)		(329,999)		(329,999)	(167,584)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	172		3,121.87		(18,819)		(41,885)		(41,885)	(23,066)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	338		3,114.46		(38,252)		(83,864)		(83,864)	(45,612)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	885		3,055.13		(127,313)		(257,567)		(257,567)	(130,255)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	44		3,032.89		(6,851)		(13,445)		(13,445)	(6,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	55		3,098.11		(7,656)		(14,453)		(14,453)	(6,797)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	482		3,120.78		(61,673)		(120,506)		(120,506)	(58,832)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	75		3,083.00		(11,168)		(20,700)		(20,700)	(9,531)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	356		3,173.68		(36,080)		(76,555)		(76,555)	(40,476)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	796		3,113.23		(105,186)		(202,297)		(202,297)	(97,111)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	17		3,090.56		(2,390)		(4,486)		(4,486)	(2,096)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	228		3,181.23		(22,324)		(47,578)		(47,578)	(25,254)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	493		3,105.67		(67,095)		(128,487)		(128,487)	(61,392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	858		3,197.27		(120,096)		(175,235)		(175,235)	(55,139)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	1,128		3,181.79		(167,267)		(241,583)		(241,583)	(74,316)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	27		3,166.30		(4,259)		(6,088)		(6,088)	(1,829)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	589		3,251.46		(66,211)		(101,113)		(101,113)	(34,902)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	109		3,158.56		(17,558)		(24,861)		(24,861)	(7,303)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	862		3,189.53		(124,109)		(181,301)		(181,301)	(57,192)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	67		3,174.05		(10,156)		(14,663)		(14,663)	(4,507)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	516		3,243.72		(59,925)		(90,395)		(90,395)	(30,470)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	249		3,303.43		(27,789)		(36,808)		(36,808)	(9,019)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	744		3,248.24		(104,397)		(133,151)		(133,151)	(28,754)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	465		3,256.12		(63,228)		(80,458)		(80,458)	(17,230)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	122		3,216.70		(19,238)		(24,154)		(24,154)	(4,915)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	147		3,311.31		(15,835)		(20,879)		(20,879)	(5,045)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	333		3,240.35		(48,149)		(60,728)		(60,728)	(12,579)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	25		3,232.47		(3,776)		(4,787)		(4,787)	(1,011)						0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	1,310	3,255.94	(191,315)			(234,229)		(234,229)	(42,914)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	203	3,319.32	(22,919)			(29,322)		(29,322)	(6,403)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	654	3,311.40	(76,664)			(96,689)		(96,689)	(20,025)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	1,495	3,263.86	(212,173)			(262,073)		(262,073)	(49,900)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	261	3,232.18	(41,630)			(50,745)		(50,745)	(9,114)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	1,210	3,271.79	(166,439)			(204,990)		(204,990)	(38,551)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	178	3,385.82	(20,160)			(20,176)		(20,176)	(16)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	207	3,304.82	(32,342)			(32,351)		(32,351)	(9)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	358	3,345.32	(47,983)			(48,423)		(48,423)	(441)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	737	3,337.22	(101,968)			(102,020)		(102,020)	(52)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	289	3,329.12	(41,278)			(41,615)		(41,615)	(337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	198	3,393.92	(21,733)			(21,985)		(21,985)	(252)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(10,905,249)	0	(26,095,526)	XXX	(26,095,526)	(15,190,289)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(10,905,249)	0	(26,095,526)	XXX	(26,095,526)	(15,190,289)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(10,905,249)	0	(26,095,526)	XXX	(26,095,526)	(15,190,289)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(10,905,249)	0	(26,095,526)	XXX	(26,095,526)	(15,190,289)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	289	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										30,607,032	33,356,835	0	96,718,263	XXX	96,718,263	42,153,323	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										83,635	0	0	81,657	XXX	81,657	(365)	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										30,690,667	33,356,835	0	96,799,920	XXX	96,799,920	42,152,958	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
	0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal	- Purchased Options - Hedging	Effective	Excluding	Variable Annuity	Guarantees Under SSAP No.108							0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal	- Purchased Options - Hedging	Effective	Excluding	Variable Annuity	Guarantees Under SSAP No.108							0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/13/2019	05/13/2022	05/14/2019	Closing Sale	267	187.21		2,280	2,280		2,280								0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/13/2019	05/14/2021	05/14/2019	Closing Sale	32	187.21		227	227		227								0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/13/2019	05/14/2020	05/14/2019	Closing Sale	11	187.21		55	55		55								0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/25/2019	07/27/2022	07/26/2019	Closing Sale	280	193.12		2,495	2,495		2,495								0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/27/2016	12/27/2019	12/27/2019	Closing Sale	44,007	174.70	361,336		1,068,487		1,068,487		127,140			707,151			0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	01/26/2018	01/25/2019	01/25/2019	Closing Sale	9,845	197.76	53,348				53,348				53,348				0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	10/13/2017	10/11/2019	10/11/2019	Closing Sale	10,200	186.07	74,022		98,332		98,332				35,158		24,310		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	10/12/2018	10/11/2019	10/11/2019	Closing Sale	25,061	191.13	130,288		114,782		114,782				78,661		15,506		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/27/2017	09/27/2019	09/27/2019	Closing Sale	9,228	183.03	65,871		125,501		125,501				18,347		59,630		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/14/2017	02/14/2019	02/14/2019	Closing Sale	12,263	175.82	84,084		127,163		127,163				43,079		23,437		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	04/27/2017	04/26/2019	04/26/2019	Closing Sale	13,609	178.92	94,965		118,402		118,402				5,959		23,437		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/14/2018	05/14/2019	05/14/2019	Closing Sale	28,208	193.24	148,812								132,451		148,812		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	04/12/2018	04/12/2019	04/12/2019	Closing Sale	27,640	192.11	145,494								130,845		145,494		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/14/2017	03/14/2019	03/14/2019	Closing Sale	14,492	175.82	99,372		145,790		145,790				29,318		46,418		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/11/2017	05/14/2019	05/14/2019	Closing Sale	12,829	179.60	89,856		97,625		97,625				10,832		7,769		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/14/2017	09/13/2019	09/13/2019	Closing Sale	6,964	182.94	49,686		86,075		86,075				14,239		36,389		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	11/14/2017	11/14/2019	11/14/2019	Closing Sale	10,049	187.49	73,476		97,169		97,169				38,708		23,693		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/27/2018	09/27/2019	09/27/2019	Closing Sale	18,764	194.95	99,498		31,523		31,523				78,295		67,974		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/14/2018	02/14/2019	02/14/2019	Closing Sale	24,215	190.79	126,588								121,745		126,588		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/14/2016	12/13/2019	12/13/2019	Closing Sale	56,880	174.19	465,676		1,395,845		1,395,845				184,467		930,169		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/27/2018	12/27/2019	12/27/2019	Closing Sale	17,299	184.69	86,904		247,206		247,206				1,100		160,302		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/24/2017	08/27/2019	08/27/2019	Closing Sale	4,625	179.90	32,448		81,396		81,396				1,092		48,948		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/14/2017	07/12/2019	07/12/2019	Closing Sale	9,489	179.99	66,612		114,537		114,537				5,975		47,925		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	10/27/2017	10/25/2019	10/25/2019	Closing Sale	7,582	187.82	55,536		69,828		69,828				31,047		14,292		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	04/27/2018	04/26/2019	04/26/2019	Closing Sale	14,286	192.29	74,993								66,136		74,993		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	11/27/2018	11/27/2019	11/27/2019	Closing Sale	20,569	186.01	104,067		237,364		237,364				18,501		133,297		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	11/14/2018	11/14/2019	11/14/2019	Closing Sale	31,222	186.79	158,630		323,775		323,775				42,171		165,144		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/27/2017	03/27/2019	03/27/2019	Closing Sale	9,189	175.64	62,946		115,509		115,509				120,768		52,563		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/13/2018	07/12/2019	07/12/2019	Closing Sale	25,194	194.53	133,797								114,398		133,797		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/14/2018	08/14/2019	08/14/2019	Closing Sale	25,102	193.53	132,623		53,467		53,467				104,509		79,156		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	01/13/2017	01/11/2019	01/11/2019	Closing Sale	7,630	174.83	52,026		79,736		79,736				22,369		27,710		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/27/2017	07/26/2019	07/26/2019	Closing Sale	6,318	180.60	44,499		79,099		79,099				5,897		34,600		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/14/2017	12/13/2019	12/13/2019	Closing Sale	9,334	189.52	68,991		85,967		85,967				41,549		16,976		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/27/2017	02/27/2019	02/27/2019	Closing Sale	12,610	176.77	86,931		114,747		114,747				13,063		27,816		0001
GS INDEX Goldman Sachs Index	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	04/13/2017	04/12/2019	04/12/2019	Closing Sale	13,285	176.74	91,572		131,921		131,921				17,498		40,349		0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	06/14/2018	06/14/2019	06/14/2019	Closing Sale	31,205	191.57	163,199							129,186			163,199		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/25/2018	05/23/2019	05/23/2019	Closing Sale	19,472	193.41	102,812							89,961			102,812		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/27/2018	08/27/2019	08/27/2019	Closing Sale	23,362	194.85	124,270			61,908	61,908			101,375			62,361		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/27/2018	03/27/2019	03/27/2019	Closing Sale	8,437	191.06	44,169							39,444			44,169		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	10/26/2018	10/25/2019	10/25/2019	Closing Sale	20,606	188.10	105,427			184,012	184,012			41,136			78,585		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/27/2018	02/27/2019	02/27/2019	Closing Sale	12,015	192.59	63,404							61,481			63,404		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/27/2017	12/27/2019	12/27/2019	Closing Sale	4,118	191.36	30,732			31,378	31,378			20,561			646		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/27/2018	07/26/2019	07/26/2019	Closing Sale	15,958	193.89	84,466							69,147			84,466		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	01/12/2018	01/11/2019	01/11/2019	Closing Sale	13,319	195.81	71,459							71,459			71,459		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	11/27/2017	11/27/2019	11/27/2019	Closing Sale	8,719	188.44	64,077			79,430	79,430			36,088			15,353		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/15/2018	03/14/2019	03/14/2019	Closing Sale	18,113	191.19	94,886							87,460			94,886		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	06/27/2017	06/27/2019	06/27/2019	Closing Sale	6,871	180.46	48,360			77,302	77,302			7,476			28,942		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	06/27/2018	06/27/2019	06/27/2019	Closing Sale	18,676	194.42	99,126							86,053			99,126		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	06/14/2017	06/14/2019	06/14/2019	Closing Sale	11,308	181.28	79,950			92,956	92,956			20,128			13,006		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	12/14/2018	12/13/2019	12/13/2019	Closing Sale	39,965	185.31	201,443			536,337	536,337			18,801			334,893		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/14/2017	08/14/2019	08/14/2019	Closing Sale	5,198	180.27	36,543			79,994	79,994			3,121			43,451		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/14/2018	09/13/2019	09/13/2019	Closing Sale	25,327	194.10	133,715			30,393	30,393			103,323			103,323		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/26/2017	05/23/2019	05/23/2019	Closing Sale	8,888	180.14	62,439			65,412	65,412			9,914			2,973		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/12/2016	02/14/2019	02/14/2019	Closing Sale	123,973	172.32	1,004,061			1,719,503	1,719,503			512,127			715,442		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	10/14/2016	10/14/2019	10/14/2019	Closing Sale	104,060	171.69	839,702			2,499,513	2,499,513			540,129			1,659,811		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	01/27/2017	01/25/2019	01/25/2019	Closing Sale	7,672	174.80	52,299			79,555	79,555			22,653			27,256		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/26/2016	08/27/2019	08/27/2019	Closing Sale	119,244	173.98	975,062			2,804,609	2,804,609			359,274			1,829,547		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/14/2016	09/13/2019	09/13/2019	Closing Sale	133,797	172.44	1,084,384			3,058,605	3,058,605			593,434			1,974,221		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	06/14/2016	06/14/2019	06/14/2019	Closing Sale	103,593	173.40	844,261			1,667,845	1,667,845			337,733			823,584		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	02/26/2016	02/27/2019	02/27/2019	Closing Sale	105,008	172.51	851,405			1,402,912	1,402,912			412,896			551,507		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/13/2016	05/14/2019	05/14/2019	Closing Sale	116,440	172.45	943,760			1,718,648	1,718,648			475,638			774,888		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	05/27/2016	05/24/2019	05/24/2019	Closing Sale	80,812	171.51	651,420			1,292,178	1,292,178			407,212			640,758		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/24/2016	03/27/2019	03/27/2019	Closing Sale	103,427	171.57	834,015			1,721,028	1,721,028			507,435			887,013		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/27/2016	07/26/2019	07/26/2019	Closing Sale	102,046	174.96	839,138			1,853,159	1,853,159			206,835			1,014,021		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	03/14/2016	03/14/2019	03/14/2019	Closing Sale	146,895	171.02	1,180,734			2,182,861	2,182,861			803,819			1,002,127		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	11/14/2016	11/14/2019	11/14/2019	Closing Sale	72,475	170.57	581,014			1,927,101	1,927,101			454,649			1,346,087		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	09/27/2016	09/27/2019	09/27/2019	Closing Sale	93,221	174.37	763,985			2,075,106	2,075,106			260,517			1,311,121		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	08/12/2016	08/14/2019	08/14/2019	Closing Sale	132,111	174.86	1,085,747			2,747,917	2,747,917			288,212			1,662,170		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	04/27/2016	04/26/2019	04/26/2019	Closing Sale	100,919	171.92	815,450			1,584,429	1,584,429			463,194			768,979		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	07/14/2016	07/12/2019	07/12/2019	Closing Sale	132,249	175.29	1,089,554			2,217,823	2,217,823			221,038			1,128,269		0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBBGK528	01/27/2016	01/25/2019	01/25/2019	Closing Sale	57,797	168.40	457,451			969,254	969,254			476,547			511,803		0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GS INDEX Goldman Sachs Index Call-- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB86K528	11/25/2016	11/27/2019	11/27/2019	Closing Sale	58,105	172.24	470,376		1,470,637		1,470,637		(280,921)			1,000,261			0001
GS INDEX Goldman Sachs Index Call-- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB86K528	10/27/2016	10/25/2019	10/25/2019	Closing Sale	59,414	171.61	479,212		1,510,298		1,510,298		(315,150)			1,031,086			0001
GS INDEX Goldman Sachs Index Call-- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB86K528	06/27/2016	06/27/2019	06/27/2019	Closing Sale	88,925	173.28	724,223		1,638,896		1,638,896		(304,644)			914,673			0001
GS INDEX Goldman Sachs Index Call-- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB86K528	04/14/2016	04/12/2019	04/12/2019	Closing Sale	165,900	172.20	1,342,686		2,400,575		2,400,575		(711,147)			1,057,879			0001
GS INDEX Goldman Sachs Index Call-- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB86K528	01/14/2016	01/11/2019	01/11/2019	Closing Sale	105,347	168.87	836,130		1,728,749		1,728,749		(817,823)			892,619			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	11/14/2018	11/14/2019	11/14/2019	Closing Sale	9,102	219.74	68,200		115,955		115,955		27,880			47,755			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	12/27/2018	12/27/2019	12/27/2019	Closing Sale	6,793	213.61	47,883		162,686		162,686		1,908			114,803			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	04/13/2018	04/12/2019	04/12/2019	Closing Sale	2,506	221.04	18,891		13,935		13,935		15,307			(4,966)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	09/27/2018	09/27/2019	09/27/2019	Closing Sale	3,916	223.94	30,344		35,677		35,677		19,614			5,333			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	10/12/2018	10/11/2019	10/11/2019	Closing Sale	4,099	218.60	31,091		46,358		46,358		12,647			15,266			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	12/20/2017	12/13/2019	12/13/2019	Closing Sale	866	228.53	9,900		5,294		5,294		7,829			(4,606)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	07/27/2018	07/26/2019	07/26/2019	Closing Sale	2,246	224.37	16,985		10,917		10,917		12,470			(6,068)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	08/27/2018	08/27/2019	08/27/2019	Closing Sale	2,328	227.62	18,073		908		908		17,165			(17,165)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	06/27/2018	06/27/2019	06/27/2019	Closing Sale	1,727	223.53	13,047		6,769		6,769		9,835			(6,278)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	07/13/2018	07/12/2019	07/12/2019	Closing Sale	5,138	225.57	39,058		15,368		15,368		30,683			(23,691)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	05/14/2018	05/14/2019	05/14/2019	Closing Sale	6,798	221.23	50,986		12,713		12,713		38,613			(38,273)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	03/27/2018	03/27/2019	03/27/2019	Closing Sale	1,079	219.69	8,200		5,060		5,060		(3,141)			(3,141)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	06/14/2018	06/14/2019	06/14/2019	Closing Sale	7,505	222.93	56,715		24,015		24,015		43,056			(32,700)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	10/26/2018	10/25/2019	10/25/2019	Closing Sale	3,836	217.17	28,489		57,766		57,766		8,581			(29,277)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	01/12/2018	01/14/2019	01/14/2019	Closing Sale	1,116	229.43	9,088		7,933		7,933		9,088			(9,088)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	03/15/2018	03/14/2019	03/14/2019	Closing Sale	4,335	221.68	34,205		18,450		18,450		30,564			(26,272)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	02/14/2018	02/14/2019	02/14/2019	Closing Sale	2,494	220.90	19,450		923		923		18,996			(18,996)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	01/26/2018	01/25/2019	01/25/2019	Closing Sale	2,386	233.45	19,996		2,777		2,777		7,621			(7,525)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	05/25/2018	05/24/2019	05/24/2019	Closing Sale	1,368	221.49	10,302		1,176		1,176		13,373			(13,354)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	02/27/2018	02/27/2019	02/27/2019	Closing Sale	1,837	221.55	14,530		16,777		16,777		30,174			(22,955)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	09/14/2018	09/13/2019	09/13/2019	Closing Sale	5,084	227.19	39,732		3,650		3,650		4,202			(1,603)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	12/27/2017	12/27/2019	12/27/2019	Closing Sale	440	229.43	5,253		28,070		28,070		5,367			(3,994)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	11/27/2018	11/27/2019	11/27/2019	Closing Sale	1,885	219.61	14,076		5,751		5,751		21,630			(23,421)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	08/15/2018	08/14/2019	08/14/2019	Closing Sale	3,809	225.26	29,172		8,316		8,316		11,743			(6,678)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	04/27/2018	04/26/2019	04/26/2019	Closing Sale	1,994	221.14	14,994		84,636		84,636		11,412			46,174			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZV1WT807	12/14/2018	12/13/2019	12/13/2019	Closing Sale	5,283	218.62	38,462												0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	01/12/2018	01/14/2019	01/14/2019	Closing Sale	5,449	2,786.24	835,065						834,411			(835,065)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	01/26/2018	01/25/2019	01/25/2019	Closing Sale	1,106	2,872.87	186,749						186,163			(186,749)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Closing Sale	6,604	2,698.63	1,226,154		311,053		311,053		1,139,772			(915,101)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	02/27/2018	02/27/2019	02/27/2019	Closing Sale	2,025	2,744.28	358,427		97,400		97,400		336,537			(261,027)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGRNF388653	03/15/2018	03/14/2019	03/14/2019	Closing Sale	5,352	2,749.49	1,000,552		315,691		315,691		924,186			(684,861)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	03/27/2018	03/27/2019	03/28/2019	Closing Sale	1,881	2,612.62	361,179		158,065		158,065		251,487			(203,114)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	04/13/2018	04/12/2019	04/12/2019	Closing Sale	6,350	2,656.30	1,233,051		499,128		499,128		926,527			(733,923)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGRNF388653	04/27/2018	04/26/2019	04/26/2019	Closing Sale	2,035	2,669.91	358,644		173,940		173,940		257,837			(184,704)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	05/14/2018	05/14/2019	05/14/2019	Closing Sale	4,360	2,730.13	734,477		351,370		351,370		577,944			(383,106)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	05/25/2018	05/24/2019	05/24/2019	Closing Sale	1,775	2,721.33	299,522		151,915		151,915		222,796			(147,607)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	06/14/2018	06/14/2019	06/14/2019	Closing Sale	3,835	2,782.49	663,674		319,826		319,826		540,657			(343,848)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGRNF388653	06/27/2018	06/27/2019	06/27/2019	Closing Sale	1,967	2,699.63	350,526		173,074		173,074		233,609			(177,452)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Closing Sale	4,631	2,801.31	782,981		384,032		384,032		618,010			(398,949)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	07/27/2018	07/26/2019	07/26/2019	Closing Sale	1,214	2,818.82	210,392		106,875		106,875		167,429			(103,517)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	08/14/2018	08/14/2019	08/14/2019	Closing Sale	3,712	2,839.96	659,929		2,376		2,376		532,087			(657,554)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	08/27/2018	08/27/2019	08/27/2019	Closing Sale	844	2,896.74	148,228						124,939			(148,228)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3B76	09/14/2018	09/13/2019	09/13/2019	Closing Sale	3,565	2,904.98	643,170		316,697		316,697		540,776			(326,473)			0001
S&P500 OTC European Call--Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFGRNF388653	09/27/2018	09/27/2019	09/27/2019	Closing Sale	1,796	2,914.00	327,125		85,838		85,838		273,150			(241,287)			0001

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SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Closing Sale	3,790	2,767.13	788,622		328,827		328,827		540,349			1,459,795			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Closing Sale	2,820	2,658.69	600,590		256,341		256,341		291,046			1,344,249			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNUJPGFNF388653	11/14/2018	11/14/2019	11/14/2019	Closing Sale	4,590	2,701.58	300,000		432,499		432,499		492,766			1,497,501			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	11/27/2019	Closing Sale	2,268	2,682.17	458,050		206,255		206,255		215,019			1,251,795			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Closing Sale	6,428	2,599.95	1,343,725		561,208		561,208		390,680			1,782,517			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB86K528	12/27/2018	12/27/2019	12/27/2019	Closing Sale	2,580	2,488.83	523,872		238,940		238,940		17,311			1,284,932			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												39,483,329	5,057	54,901,406	0	54,901,406	XXX	2,965,510	0	0	15,413,016	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												39,483,329	5,057	54,901,406	0	54,901,406	XXX	2,965,510	0	0	15,413,016	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												39,483,329	5,057	54,901,406	0	54,901,406	XXX	2,965,510	0	0	15,413,016	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												39,483,329	5,057	54,901,406	0	54,901,406	XXX	2,965,510	0	0	15,413,016	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	190	2,904.66	15,900						15,898			15,900			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	903	2,876.79	90,576						90,558			90,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	317	2,897.69	127,581						127,578			127,581			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	3,175	2,862.86	341,456						341,360			341,456			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	376	2,883.76	136,505						136,498			136,505			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/12/2018	01/14/2019	01/14/2019	Expiration	487	2,869.83	150,653						150,644			150,653			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	121	2,994.97	11,659						11,642			11,659			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	66	2,973.42	7,124						7,113			7,124			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	415	2,951.87	149,152						149,056			149,152			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	97	2,987.78	9,744						9,729			9,744			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	70	2,980.60	7,236						7,224			7,236			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/26/2018	01/25/2019	01/25/2019	Expiration	336	2,959.06	138,464						138,396			138,464			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	32	2,813.32	3,689						3,592			3,689			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	774	2,799.83	95,885						93,153			95,885			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	1,327	2,772.84	182,989						176,859			182,989			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	2,781	2,766.10	414,276						400,315			414,276			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	165	2,806.58	19,847						19,292			19,847			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2018	02/14/2019	02/14/2019	Expiration	1,526	2,786.34	199,723						193,558			199,723			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2018	02/27/2019	02/27/2019	Expiration	224	2,854.05	24,908						24,007			24,908			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2018	02/27/2019	02/27/2019	Expiration	1,313	2,819.75	169,654						162,632			169,654			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2018	02/27/2019	02/27/2019	Expiration	379	2,847.19	143,472						141,877			143,472			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	02/27/2018	02/27/2019	02/27/2019	Expiration	1	2,860.91	(118						(114			118			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	02/27/2018	02/27/2019	02/27/2019	Expiration	108	2,833.47	(13,187						(12,674			13,187			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/15/2018	03/14/2019	03/14/2019	Expiration	1,772	2,818.23	(252,421						(238,385			252,421			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/15/2018	03/14/2019	03/14/2019	Expiration	1,477	2,838.85	(193,662						(183,872			193,662			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/14/2018	03/14/2019	03/14/2019	Expiration	82	2,866.34	(9,605						(9,163			9,605			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/14/2018	03/14/2019	03/14/2019	Expiration	1,557	2,825.10	(215,712						(204,146			215,712			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/14/2018	03/14/2019	03/14/2019	Expiration	278	2,859.47	(33,463						(31,896			33,463			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	03/14/2018	03/14/2019	03/14/2019	Expiration	186	2,852.60	(23,046						(21,927			23,046			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	03/27/2018	03/27/2019	03/27/2019	Expiration	1,161	2,684.47	(172,028						(133,194			172,028			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	03/27/2018	03/27/2019	03/27/2019	Expiration	229	2,723.66	(29,171						(23,786			29,171			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	03/27/2018	03/27/2019	03/27/2019	Expiration	385	2,717.12	(50,250						(40,776			50,250			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	03/27/2018	03/27/2019	03/27/2019	Expiration	106	2,697.53	(14,904						(11,749			14,904			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	270	2,769.19	(34,511						(29,371			34,511			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	427	2,762.55	(56,084						(47,574			56,084			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	2,000	2,722.71	(304,966						(247,542			304,966			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	1,935	2,729.35	(288,410						(236,696			288,410			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	1,694	2,742.63	(240,300						(200,150			240,300			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	04/13/2018	04/12/2019	04/12/2019	Expiration	24	2,775.83	(3,049						(2,604			3,049			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	04/27/2018	04/26/2019	04/26/2019	Expiration	1,163	2,743.33	(151,262						(118,619			151,262			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	04/27/2018	04/26/2019	04/26/2019	Expiration	342	2,783.38	(37,301						(30,134			37,301			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	04/27/2018	04/26/2019	04/26/2019	Expiration	131	2,776.71	(14,812						(11,928			14,812			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	04/27/2018	04/26/2019	04/26/2019	Expiration	366	2,756.68	(44,994						(35,847			44,994			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	04/27/2018	04/26/2019	04/26/2019	Expiration	33	2,790.06	(3,533						(2,865			3,533			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	1,105	2,818.86	(126,152						(104,497			126,152			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	1,304	2,798.38	(163,002						(133,762			163,002			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	958	2,805.21	(116,412						(95,878			116,412			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	500	2,812.03	(58,925						(48,673			58,925			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	262	2,839.34	(27,208						(22,736			27,208			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	225	2,846.16	(22,585						(18,927			22,585			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/14/2018	05/14/2019	05/14/2019	Expiration	6	2,852.99	(605						(508			605			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/25/2018	05/24/2019	05/24/2019	Expiration	247	2,802.97	(28,652						(22,478			28,652			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/25/2018	05/24/2019	05/24/2019	Expiration	160	2,830.18	(16,269						(12,906			16,269			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/25/2018	05/24/2019	05/24/2019	Expiration	691	2,796.17	(82,720						(64,627			82,720			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/25/2018	05/24/2019	05/24/2019	Expiration	208	2,836.99	(20,397						(16,205			20,397			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	05/25/2018	05/24/2019	05/24/2019	Expiration	470	2,809.77	(52,864						(41,552			52,864			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	06/14/2018	06/14/2019	06/14/2019	Expiration	1,073	2,852.05	(136,713						(114,549			136,713			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	06/14/2018	06/14/2019	06/14/2019	Expiration	240	2,900.75	(24,382						(20,788			24,382			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	06/14/2018	06/14/2019	06/14/2019	Expiration	1,056	2,859.01	(130,447						(109,509			130,447			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	06/14/2018	06/14/2019	06/14/2019	Expiration	481	2,893.79	(50,539						(43,028			50,539			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	06/14/2018	06/14/2019	06/14/2019	Expiration	985	2,872.92	(114,341						(96,515			114,341			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	855	2,773.87	(109,813						(77,750			109,813			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	156	2,814.36	(16,632						(12,078			16,632			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	352	2,807.62	(38,896						(28,102			38,896			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	38	2,780.62	(4,759						(3,388			4,759			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	539	2,787.37	(65,374						(46,654			65,374			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	06/27/2018	06/27/2019	06/27/2019	Expiration	27	2,821.11	(2,834						(2,060			2,834			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	1,456	2,878.35	(173,969						(141,731			173,969			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	257	2,913.36	(25,920						(21,359			25,920			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	343	2,920.37	(33,430						(27,643			33,430			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	441	2,885.35	(51,072						(41,669			51,072			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	1,388	2,871.34	(171,222						(138,920			171,222			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	07/12/2019	Expiration	746	2,892.35	(83,535						(68,420			83,535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	07/27/2018	07/26/2019	07/26/2019	Expiration	195	2,938.62	(19,709						(16,375			19,709			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	07/27/2018	07/26/2019	07/26/2019	Expiration	608	2,896.34	(75,117						(61,495			75,117			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	07/27/2018	07/26/2019	07/26/2019	Expiration	59	2,931.57	(6,196						(5,141			6,196			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	07/27/2018	07/26/2019	07/26/2019	Expiration	351	2,903.38	(41,976						(34,495			41,976			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	89	2,953.56	(9,500						(7,961			9,500			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	1,148	2,910.96	(149,308						(122,987			149,308			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	194	2,989.06	(17,380						(14,698			17,380			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	1,094	2,925.16	(133,601						(110,594			133,601			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	6	2,996.16	(519						(440			519			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	281	2,960.66	(29,011						(24,324			29,011			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	892	2,918.06	(112,510						(93,040			112,510			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/14/2018	08/14/2019	08/14/2019	Expiration	9	2,932.26	(1,043						(867			1,043			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/27/2018	08/27/2019	08/27/2019	Expiration	52	3,019.85	(5,145						(4,479			5,145			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/27/2018	08/27/2019	08/27/2019	Expiration	419	2,976.40	(51,189						(44,066			51,189			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/27/2018	08/27/2019	08/27/2019	Expiration	40	3,056.06	(3,294						(3,294			3,294			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/27/2018	08/27/2019	08/27/2019	Expiration	248	3,048.82	(21,211						(18,468			21,211			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	08/27/2018	08/27/2019	08/27/2019	Expiration	86	2,983.64	(10,143						(8,763			10,143			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	20	3,028.44	(2,148						(1,866			2,148			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	158	3,064.75	(13,938						(12,119			13,938			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	586	2,977.60	(77,952						(67,083			77,952			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	871	2,992.13	108,747						(93,991)			108,747			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	785	2,984.87	101,276						(87,237)			101,276			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	1,066	3,057.49	97,277						(84,555)			97,277			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	09/14/2018	09/13/2019	09/13/2019	Expiration	78	3,021.18	8,573						(7,446)			8,573			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	09/27/2018	09/27/2019	09/27/2019	Expiration	507	3,001.42	62,667						(53,568)			62,667			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	09/27/2018	09/27/2019	09/27/2019	Expiration	29	3,074.27	2,525						(2,168)			2,525			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	09/27/2018	09/27/2019	09/27/2019	Expiration	719	3,066.99	64,766						(55,639)			64,766			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	09/27/2018	09/27/2019	09/27/2019	Expiration	540	2,994.14	68,985						(58,932)			68,985			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	44	2,919.32	5,264						(3,874)			5,264			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	481	2,912.40	58,608						(42,891)			58,608			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	1,185	2,836.31	192,419						(135,592)			192,419			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	16	2,857.06	2,344						(1,672)			2,344			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	367	2,843.23	58,217						(41,265)			58,217			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/12/2018	10/11/2019	10/11/2019	Expiration	1,697	2,850.14	262,451						(186,252)			262,451			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Expiration	1,155	2,738.45	182,725						(91,519)			182,725			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Expiration	39	2,804.92	4,846						(2,560)			4,846			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Expiration	374	2,731.80	60,535						(30,337)			60,535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Expiration	656	2,798.27	83,315						(43,678)			83,315			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	10/26/2018	10/25/2019	10/25/2019	Expiration	597	2,725.16	98,808						(48,884)			98,808			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	11/14/2018	11/14/2019	11/14/2019	Expiration	146	2,850.17	17,064						(9,676)			17,064			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	11/14/2018	11/14/2019	11/14/2019	Expiration	1,901	2,775.87	295,378						(162,179)			295,378			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	11/14/2018	11/14/2019	11/14/2019	Expiration	1,498	2,782.63	227,037						(125,442)			227,037			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF388653	11/14/2018	11/14/2019	11/14/2019	Expiration	1,044	2,843.41	125,535						(71,414)			125,535			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	20	2,769.34	3,024						(1,516)			3,024			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	827	2,755.93	130,138						(64,847)			130,138			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	22	2,829.69	2,593						(1,339)			2,593			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	940	2,762.64	144,511						(71,874)			144,511			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/27/2019	11/27/2019	Expiration	459	2,822.98	56,549						(28,994)			56,549			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Expiration	2,393	2,671.45	399,388						(123,398)			399,388			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Expiration	1,612	2,684.45	258,523						(81,331)			258,523			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Expiration	100	2,742.95	13,157						(4,505)			13,157			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Expiration	1,326	2,677.95	216,816						(68,248)			216,816			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDBSFIQLXP3876	12/14/2018	12/13/2019	12/13/2019	Expiration	998	2,736.45	134,732						(45,109)			134,732			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	746	2,557.27	122,191						6,778			122,191			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	483	2,563.49	77,714						3,989			77,714			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2018	12/27/2019	12/27/2019	Expiration	217	2,625.72	28,405						1,845			28,405			0001

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB86K528	12/27/2018	12/27/2019	12/27/2019	Expiration	487		2,569.72	(76,783						4,332			76,783			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB86K528	12/27/2018	12/27/2019	12/27/2019	Expiration	274		2,613.27	(37,442						2,439			37,442			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB86K528	12/27/2018	12/27/2019	12/27/2019	Expiration	372		2,619.49	(49,819						3,014			49,819			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(10,698,998	0	0	0	XXX	(7,811,641	0	0	10,698,998	0	0	XXX	
0709999999. Subtotal - Written Options - Hedging Other												(10,698,998	0	0	0	XXX	(7,811,641	0	0	10,698,998	0	0	XXX	
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	0	0	0	0	0	0	XXX	
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0919999999. Subtotal - Written Options - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0929999999. Total Written Options - Call Options and Warrants												(10,698,998	0	0	0	XXX	(7,811,641	0	0	10,698,998	0	0	XXX	
0939999999. Total Written Options - Put Options												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0949999999. Total Written Options - Caps												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0959999999. Total Written Options - Floors												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0969999999. Total Written Options - Collars												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0979999999. Total Written Options - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0989999999. Total Written Options												(10,698,998	0	0	0	XXX	(7,811,641	0	0	10,698,998	0	0	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1229999999. Subtotal - Swaps - Replication												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1349999999. Subtotal - Swaps - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1359999999. Total Swaps - Interest Rate												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1369999999. Total Swaps - Credit Default												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1389999999. Total Swaps - Total Return												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1399999999. Total Swaps - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1409999999. Total Swaps												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1479999999. Subtotal - Forwards												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1709999999. Subtotal - Hedging Other												28,784,331	5,057	54,901,406	0	54,901,406	XXX	(4,846,131	0	0	26,112,014	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1729999999. Subtotal - Income Generation												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1739999999. Subtotal - Other												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1759999999 - Totals												28,784,331	5,057	54,901,406	0	54,901,406	XXX	(4,846,131	0	0	26,112,014	0	0	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFHO	52	2,600	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NVF	549300R4IG1TWPZT5U32	12/13/2019	2,025.2000	2,036.5000					(29,482)	(29,482)	488,861	0001	50
NQHO	13	260	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/12/2019	8,430.7000	8,752.2500					(83,623)	(83,623)	122,215	0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/23/2019	8,725.0000	8,752.2500					(547)	(547)	9,401	0001	20
			Russell 2000 Futures																		
RTHO	50	2,500	E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NVF	549300R4IG1TWPZT5U32	12/12/2019	1,636.8000	1,670.6000					(84,579)	(84,579)	470,059	0001	50
			S&P 500 Futures - E-																		
ESHO	64	3,200	mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/12/2019	3,146.0000	3,231.1000					(272,420)	(272,420)	601,676	0001	50
			S&P 500 Futures - E-																		
ESHO	1	50	mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/30/2019	3,222.0000	3,231.1000					(457)	(457)	9,401	0001	50
			S&P 500 Futures - E-																		
ESHO	1	50	mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/30/2019	3,220.2500	3,231.1000					(544)	(544)	9,401	0001	50
			S&P 500 Futures - E-																		
ESHO	1	50	mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/30/2019	3,223.2500	3,231.1000					(394)	(394)	9,401	0001	50
			S&P 500 Futures - E-																		
ESHO	1	50	mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF39	12/30/2019	3,223.0000	3,231.1000					(407)	(407)	9,401	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	(472,453)	(472,453)	1,729,816	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	(472,453)	(472,453)	1,729,816	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	(472,453)	(472,453)	1,729,816	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	(472,453)	(472,453)	1,729,816	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs		3,654,707	(1,924,890)	1,729,817
Total Net Cash Deposits		3,654,707	(1,924,890)	1,729,817

- (a)

Code	Description of Hedged Risk(s)
- (b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures															0	0	0	XXX	XXX
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/09/2019	1,850.0000	06/14/2019	1,865.1000	Closing Purchase	(759)	(759)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/10/2019	1,860.8000	06/14/2019	1,865.1000	Closing Purchase	(657)	(657)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/10/2019	1,855.0000	06/14/2019	1,865.1000	Closing Purchase	(509)	(509)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/15/2019	1,838.2000	06/14/2019	1,865.1000	Closing Purchase	(1,349)	(1,349)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/15/2019	1,835.3000	06/14/2019	1,865.1000	Closing Purchase	(2,988)	(2,988)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/23/2019	1,838.1000	06/14/2019	1,865.1000	Closing Purchase	(4,062)	(4,062)			0001	50
MF19	4	.200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	06/20/2019	1,923.2000	Closing Purchase	(11,316)	(11,316)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	07/01/2019	1,933.6000	Closing Purchase	(10,047)	(10,047)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/07/2019	1,834.0000	Closing Purchase	3,262	3,262			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/08/2019	1,839.0000	Closing Purchase	2,762	2,762			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/08/2019	1,848.0000	Closing Purchase	1,862	1,862			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/19/2019	1,833.0000	Closing Purchase	3,362	3,362			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/19/2019	1,832.9000	Closing Purchase	1,686	1,686			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/19/2019	1,827.5000	Closing Purchase	3,912	3,912			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/19/2019	1,827.2000	Closing Purchase	3,942	3,942			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/19/2019	1,831.0000	Closing Purchase	1,781	1,781			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	08/30/2019	1,846.4000	Closing Purchase	2,022	2,022			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/05/2019	1,878.2000	Closing Purchase	(1,158)	(1,158)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/05/2019	1,876.0000	Closing Purchase	(1,407)	(1,407)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/11/2019	1,898.4000	Closing Purchase	(4,767)	(4,767)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/11/2019	1,899.0000	Closing Purchase	(3,238)	(3,238)			0001	50
MF19	19	.950	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/16/2019	1,909.1000	Closing Purchase	(40,355)	(40,355)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/16/2019	1,908.5000	Closing Purchase	(4,188)	(4,188)			0001	50
MF19	6	.300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,866.7000	09/16/2019	1,908.3000	Closing Purchase	(12,504)	(12,504)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/25/2019	1,916.0000	09/16/2019	1,908.3000	Closing Purchase	.762	.762			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/25/2019	1,908.0000	09/16/2019	1,908.3000	Closing Purchase	(.38)	(.38)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/01/2019	1,880.0000	09/16/2019	1,908.3000	Closing Purchase	(1,419)	(1,419)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/01/2019	1,875.0000	09/16/2019	1,908.3000	Closing Purchase	(1,669)	(1,669)			0001	50
MF19	4	.200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/01/2019	1,875.2000	09/16/2019	1,908.3000	Closing Purchase	(6,636)	(6,636)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/05/2019	1,813.0000	09/16/2019	1,908.3000	Closing Purchase	(9,538)	(9,538)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/05/2019	1,814.3000	09/16/2019	1,908.3000	Closing Purchase	(9,408)	(9,408)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/06/2019	1,827.0000	09/16/2019	1,908.3000	Closing Purchase	(8,138)	(8,138)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/07/2019	1,817.0000	09/16/2019	1,908.3000	Closing Purchase	(9,138)	(9,138)			0001	50
MF19	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/07/2019	1,814.3000	09/16/2019	1,908.3000	Closing Purchase	(14,112)	(14,112)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/14/2019	1,795.2000	09/16/2019	1,908.3000	Closing Purchase	(5,659)	(5,659)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/14/2019	1,796.4000	09/16/2019	1,908.3000	Closing Purchase	(5,599)	(5,599)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/14/2019	1,792.7000	09/16/2019	1,908.3000	Closing Purchase	(11,568)	(11,568)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/15/2019	1,794.0000	09/16/2019	1,908.3000	Closing Purchase	(11,438)	(11,438)			0001	50
MF19	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/15/2019	1,790.0000	09/16/2019	1,908.3000	Closing Purchase	(11,838)	(11,838)			0001	50
MF19	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/23/2019	1,806.7000	09/16/2019	1,908.3000	Closing Purchase	(5,084)	(5,084)			0001	50
MF19	4	.200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	08/23/2019	1,806.6000	09/16/2019	1,908.3000	Closing Purchase	(20,356)	(20,356)			0001	50
MF29	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/10/2019	1,860.3000	Closing Purchase	4,852	4,852			0001	50
MF29	5	.250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/10/2019	1,874.0000	Closing Purchase	8,705	8,705			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/11/2019	1,912.4000	Closing Purchase	(179)	(179)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/11/2019	1,909.1000	Closing Purchase	(14)	(14)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/11/2019	1,906.1000	Closing Purchase	.136	.136			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/11/2019	1,906.3000	Closing Purchase	.126	.126			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/11/2019	1,909.5000	Closing Purchase	(.34)	(.34)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/17/2019	1,928.0000	Closing Purchase	(959)	(959)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/17/2019	1,928.4000	Closing Purchase	(979)	(979)			0001	50
MF29	4	.200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	10/28/2019	1,953.0000	Closing Purchase	(8,836)	(8,836)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.9000	11/25/2019	1,986.7000	Closing Purchase	(3,894)	(3,894)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.3000	11/25/2019	1,986.8000	Closing Purchase	(3,929)	(3,929)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.3000	11/25/2019	1,986.9000	Closing Purchase	(3,934)	(3,934)			0001	50
MF29	.40	2.000	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	1,908.1000	12/13/2019	2,023.7000	Closing Purchase	(231,358)	(231,358)			0001	50
MF29	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/23/2019	1,902.5000	12/13/2019	2,023.7000	Closing Purchase	(18,192)	(18,192)			0001	50
MF29	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/02/2019	1,842.5000	12/13/2019	2,023.7000	Closing Purchase	(18,128)	(18,128)			0001	50
MF29	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/02/2019	1,840.3000	12/13/2019	2,023.7000	Closing Purchase	(9,174)	(9,174)			0001	50
MF29	2	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/07/2019	1,865.5000	12/13/2019	2,023.7000	Closing Purchase	(15,828)	(15,828)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFZ9	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/07/2019	1,866,5000	12/13/2019	2,023,7000	Closing Purchase	(7,864)	(7,864)			0001	.50
MFZ9	5	.250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/08/2019	1,846,4000	12/13/2019	2,023,7000	Closing Purchase	(44,345)	(44,345)			0001	.50
MFZ9	3	.150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/14/2019	1,897,3000	12/13/2019	2,023,7000	Closing Purchase	(18,972)	(18,972)			0001	.50
MFZ9	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/14/2019	1,897,4000	12/13/2019	2,023,7000	Closing Purchase	(6,319)	(6,319)			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/13/2019	2,020,5000	Closing Purchase	.231	.231			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/13/2019	2,019,7000	Closing Purchase	.271	.271			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/13/2019	2,020,3000	Closing Purchase	.241	.241			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/19/2019	2,027,2000	Closing Purchase	(104)	(104)			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/19/2019	2,027,7000	Closing Purchase	(129)	(129)			0001	.50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	12/19/2019	2,027,6000	Closing Purchase	(124)	(124)			0001	.50
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,743,5000	06/14/2019	7,522,7500	Closing Purchase	4,411	4,411			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,547,5000	06/14/2019	7,522,7500	Closing Purchase	.491	.491			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,316,2500	06/14/2019	7,522,7500	Closing Purchase	(4,134)	(4,134)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,425,0000	06/14/2019	7,522,7500	Closing Purchase	(1,959)	(1,959)			0001	.20
MFH9	4	.80	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,312,0000	06/14/2019	7,522,7500	Closing Purchase	(4,219)	(4,219)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,255,0000	06/14/2019	7,522,7500	Closing Purchase	(5,359)	(5,359)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,133,7500	06/14/2019	7,522,7500	Closing Purchase	(7,784)	(7,784)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	6,985,0000	06/14/2019	7,522,7500	Closing Purchase	(10,759)	(10,759)			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,495,5000	06/14/2019	7,522,7500	Closing Purchase	(549)	(549)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,549,2000	06/18/2019	7,677,0000	Closing Purchase	(5,119)	(5,119)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,549,2000	07/05/2019	7,864,5000	Closing Purchase	(6,310)	(6,310)			0001	.20
MFH9	25	.500	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	7,549,2000	07/15/2019	7,985,0000	Closing Purchase	(8,720)	(8,720)			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/14/2018	7,549,2000	07/23/2019	7,970,2500	Closing Purchase	(8,425)	(8,425)			0001	.20
MFH9	9	.180	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/20/2018	7,549,2000	08/01/2019	7,975,0000	Closing Purchase	(8,520)	(8,520)			0001	.20
MFH9	4	.80	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/21/2018	7,549,2000	08/06/2019	7,535,0000	Closing Purchase	.280	.280			0001	.20
MFH9	4	.80	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	01/03/2019	7,549,2000	08/07/2019	7,570,5000	Closing Purchase	(430)	(430)			0001	.20
MFH9	5	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	01/14/2019	7,549,2000	08/08/2019	7,668,0000	Closing Purchase	(2,380)	(2,380)			0001	.20
MFH9	5	.100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	01/14/2019	7,549,2000	08/13/2019	7,742,5000	Closing Purchase	(3,870)	(3,870)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	7,549,2000	08/15/2019	7,531,7500	Closing Purchase	.345	.345			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	7,549,2000	08/19/2019	7,720,0000	Closing Purchase	(3,420)	(3,420)			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,549,2000	08/19/2019	7,727,5000	Closing Purchase	(3,570)	(3,570)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,549,2000	08/21/2019	7,747,7500	Closing Purchase	(3,975)	(3,975)			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,549,2000	08/26/2019	7,531,0000	Closing Purchase	.360	.360			0001	.20
MFH9	3	.60	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,549,2000	08/30/2019	7,669,0000	Closing Purchase	(2,400)	(2,400)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,549,2000	09/09/2019	7,859,7500	Closing Purchase	(6,215)	(6,215)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,509,7500	09/10/2019	7,763,0000	Closing Purchase	(5,069)	(5,069)			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,767,0000	09/11/2019	7,883,5000	Closing Purchase	(2,334)	(2,334)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,808,2500	09/13/2019	7,896,0000	Closing Purchase	(1,759)	(1,759)			0001	.20
MFH9	2	.40	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,881,0000	09/16/2019	7,886,0000	Closing Purchase	(104)	(104)			0001	.20
MFH9	40	.800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,962,0000	09/16/2019	7,886,0000	Closing Purchase	1,516	1,516			0001	.20
MFH9	1	.20	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	7,856,7500	09/16/2019	7,886,0000	Closing Purchase	(589)	(589)			0001	.20
MFH9	4	.80	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/08/2019	7,431,0000	09/16/2019	7,886,0000	Closing Purchase	(9,104)	(9,104)			0001	.20
MFH9	4	.80	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/22/2019	7,438,2500	09/16/2019	7,886,0000	Closing Purchase	(8,959)	(8,959)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/02/2019	7,431,0000	09/16/2019	7,886,0000	Closing Purchase	(9,104)	(9,104)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/09/2019	7,574,0000	09/16/2019	7,886,0000	Closing Purchase	(6,244)	(6,244)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/13/2019	7,600,0000	09/16/2019	7,886,0000	Closing Purchase	(5,724)	(5,724)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/20/2019	7,502,5000	09/16/2019	7,886,0000	Closing Purchase	(7,674)	(7,674)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/23/2019	7,492,0000	09/16/2019	7,886,0000	Closing Purchase	(7,884)	(7,884)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/29/2019	7,672,0000	09/16/2019	7,886,0000	Closing Purchase	(4,284)	(4,284)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	05/31/2019	7,500,0000	09/16/2019	7,886,0000	Closing Purchase	(7,724)	(7,724)			0001	.20
NQM9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	06/03/2019	7,491,7500	09/16/2019	7,886,0000	Closing Purchase	(15,777)	(15,777)			0001	.20
NQM9	2	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	06/10/2019	7,931,5000	09/16/2019	7,886,0000	Closing Purchase	.906	.906			0001	.20
NQJ9	2	.40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,841,7500	09/16/2019	7,886,0000	Closing Purchase	(889)	(889)			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	09/25/2019	7,819,0000	Closing Purchase	1,775	1,775			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	09/30/2019	7,725,0000	Closing Purchase	3,655	3,655			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	10/03/2019	7,654,0000	Closing Purchase	5,075	5,075			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	10/10/2019	7,759,0000	Closing Purchase	2,975	2,975			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	10/11/2019	7,856,7500	Closing Purchase	1,020	1,020			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	10/15/2019	7,958,2500	Closing Purchase	(1,010)	(1,010)			0001	.20
NQJ9	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907,9500	11/15/2019	8,319,2500	Closing Purchase	(8,230)	(8,230)			0001	.20

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907.9500	11/25/2019	8,374.2500	Closing Purchase	(9,330)	(9,330)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907.9500	11/27/2019	8,449.2500	Closing Purchase	(10,830)	(10,830)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907.9500	12/06/2019	8,399.0000	Closing Purchase	(9,825)	(9,825)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,907.9500	12/12/2019	8,405.5000	Closing Purchase	(59,725)	(59,725)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,879.2500	12/12/2019	8,405.5000	Closing Purchase	(10,529)	(10,529)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,923.0000	12/12/2019	8,405.5000	Closing Purchase	(9,654)	(9,654)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,736.5000	12/12/2019	8,405.5000	Closing Purchase	(13,384)	(13,384)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,701.7500	12/12/2019	8,405.5000	Closing Purchase	(14,079)	(14,079)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/14/2019	7,770.5000	12/12/2019	8,405.5000	Closing Purchase	(25,407)	(25,407)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	06/24/2019	7,628.0000	12/12/2019	8,405.5000	Closing Purchase	(15,554)	(15,554)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/08/2019	8,275.2500	12/12/2019	8,405.5000	Closing Purchase	(2,609)	(2,609)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/18/2019	8,328.5000	12/12/2019	8,405.5000	Closing Purchase	(1,544)	(1,544)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/30/2019	8,300.0000	12/12/2019	8,405.5000	Closing Purchase	(2,114)	(2,114)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/31/2019	8,430.7000	12/12/2019	8,497.0000	Closing Purchase	(1,330)	(1,330)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	8,430.7000	12/17/2019	8,606.2500	Closing Purchase	(3,515)	(3,515)			0001	20
NQ99	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	8,430.7000	12/20/2019	8,711.5000	Closing Purchase	(5,620)	(5,620)			0001	20
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/07/2019	1,595.3000	06/14/2019	1,535.7000	Closing Purchase	5,953	5,953			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	1,587.2000	06/14/2019	1,535.7000	Closing Purchase	5,143	5,143			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	1,555.0000	06/14/2019	1,535.7000	Closing Purchase	1,923	1,923			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	1,552.6000	06/14/2019	1,535.7000	Closing Purchase	1,683	1,683			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	1,530.0000	06/14/2019	1,535.7000	Closing Purchase	(866)	(866)			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/20/2019	1,529.0000	06/14/2019	1,535.7000	Closing Purchase	(1,016)	(1,016)			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/23/2019	1,527.2000	06/14/2019	1,535.7000	Closing Purchase	(429)	(429)			0001	50
NQ99	2	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/23/2019	1,501.6000	06/14/2019	1,535.7000	Closing Purchase	(6,834)	(6,834)			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	09/12/2019	1,493.5000	06/14/2019	1,535.7000	Closing Purchase	(2,114)	(2,114)			0001	50
NQ99	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	09/16/2019	1,489.0000	06/14/2019	1,535.7000	Closing Purchase	(4,677)	(4,677)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,468.3000	06/14/2019	1,535.7000	Closing Purchase	(3,374)	(3,374)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,465.5000	06/14/2019	1,535.7000	Closing Purchase	(7,027)	(7,027)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	06/20/2019	1,567.3000	Closing Purchase	(5,624)	(5,624)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	06/28/2019	1,573.6000	Closing Purchase	(1,721)	(1,721)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	07/03/2019	1,571.7000	Closing Purchase	(3,252)	(3,252)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	07/03/2019	1,573.2000	Closing Purchase	(3,402)	(3,402)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	07/24/2019	1,582.9000	Closing Purchase	(6,558)	(6,558)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	07/31/2019	1,597.9000	Closing Purchase	(2,936)	(2,936)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	07/31/2019	1,596.2000	Closing Purchase	(2,851)	(2,851)			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	08/07/2019	1,500.0000	Closing Purchase	5,877	5,877			0001	50
NQ29	6	300	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	08/07/2019	1,502.0000	Closing Purchase	1,859	1,859			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,539.2500	08/07/2019	1,503.0000	Closing Purchase	1,809	1,809			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/19/2019	1,539.2500	08/08/2019	1,517.0000	Closing Purchase	1,109	1,109			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/24/2019	1,539.2500	08/08/2019	1,527.0000	Closing Purchase	609	609			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/27/2019	1,539.2500	08/08/2019	1,525.0000	Closing Purchase	709	709			0001	50
NQ29	2	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/07/2019	1,539.2500	08/08/2019	1,529.0000	Closing Purchase	1,018	1,018			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/08/2019	1,539.2500	08/08/2019	1,528.0000	Closing Purchase	559	559			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	11/21/2019	1,539.2500	08/08/2019	1,531.7000	Closing Purchase	374	374			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/02/2019	1,539.2500	08/08/2019	1,531.8000	Closing Purchase	738	738			0001	50
NQ29	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/02/2019	1,539.2500	08/08/2019	1,531.9000	Closing Purchase	364	364			0001	50
NQHO	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	1,539.2500	08/08/2019	1,531.6000	Closing Purchase	379	379			0001	50
NQHO	1	50	Nas																

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/21/2018	1,564,3000	09/16/2019	1,580,8000	Closing Purchase	(829)	(829)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/24/2018	1,565,0000	09/16/2019	1,580,8000	Closing Purchase	(794)	(794)			0001	50
NQH9	2	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/24/2018	1,564,4000	09/16/2019	1,580,8000	Closing Purchase	(824)	(824)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/24/2018	1,562,0000	09/16/2019	1,580,8000	Closing Purchase	(944)	(944)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	01/02/2019	1,555,3000	09/16/2019	1,580,8000	Closing Purchase	(1,279)	(1,279)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	01/02/2019	1,550,0000	09/16/2019	1,580,8000	Closing Purchase	(6,174)	(6,174)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	01/14/2019	1,556,0000	09/16/2019	1,580,8000	Closing Purchase	(1,244)	(1,244)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	01/22/2019	1,496,0000	09/16/2019	1,580,8000	Closing Purchase	(8,487)	(8,487)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	02/15/2019	1,490,2000	09/16/2019	1,580,8000	Closing Purchase	(9,067)	(9,067)			0001	50
NQH9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	03/04/2019	1,485,2000	09/16/2019	1,580,8000	Closing Purchase	(9,567)	(9,567)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,490,0000	09/16/2019	1,580,8000	Closing Purchase	(9,087)	(9,087)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,489,4000	09/16/2019	1,580,8000	Closing Purchase	(9,147)	(9,147)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,489,1000	09/16/2019	1,580,8000	Closing Purchase	(9,177)	(9,177)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,479,7000	09/16/2019	1,580,8000	Closing Purchase	(10,117)	(10,117)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,482,7000	09/16/2019	1,580,8000	Closing Purchase	(9,817)	(9,817)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,484,4000	09/16/2019	1,580,8000	Closing Purchase	(9,647)	(9,647)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,490,0000	09/16/2019	1,580,8000	Closing Purchase	(9,087)	(9,087)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,504,1000	09/16/2019	1,580,8000	Closing Purchase	(3,839)	(3,839)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,495,8000	09/16/2019	1,580,8000	Closing Purchase	(4,254)	(4,254)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,495,9000	09/16/2019	1,580,8000	Closing Purchase	(4,249)	(4,249)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,496,5000	09/16/2019	1,580,8000	Closing Purchase	(4,219)	(4,219)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,494,9000	09/16/2019	1,580,8000	Closing Purchase	(4,299)	(4,299)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,470,0000	09/16/2019	1,580,8000	Closing Purchase	(11,087)	(11,087)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,473,0000	09/16/2019	1,580,8000	Closing Purchase	(5,394)	(5,394)			0001	50
NQM9	4	200	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,470,2000	09/16/2019	1,580,8000	Closing Purchase	(5,534)	(5,534)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/07/2019	1,470,3000	09/16/2019	1,580,8000	Closing Purchase	(5,529)	(5,529)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	03/22/2019	1,471,0000	09/16/2019	1,580,8000	Closing Purchase	(5,494)	(5,494)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	04/08/2019	1,485,0000	09/16/2019	1,580,8000	Closing Purchase	(9,507)	(9,507)			0001	50
NQM9	1	50	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF	04/08/2019	1,460,0000	09/16/2019	1,580,8000	Closing Purchase	(54,392)	(54,392)			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	1,583,1000	10/10/2019	1,487,0000	Closing Purchase	9,603	9,603			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/07/2019	1,583,1000	10/10/2019	1,488,9000	Closing Purchase	23,532	23,532			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/09/2019	1,583,1000	10/11/2019	1,528,0000	Closing Purchase	5,503	5,503			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/10/2019	1,583,1000	10/11/2019	1,515,4000	Closing Purchase	6,763	6,763			0001	50
RTM9	3	150	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/13/2019	1,583,1000	10/17/2019	1,542,5000	Closing Purchase	6,079	6,079			0001	50
RTM9	3	150	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/20/2019	1,583,1000	10/28/2019	1,572,5000	Closing Purchase	526	526			0001	50
RTM9	1	50	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/20/2019	1,583,1000	10/28/2019	1,573,9000	Closing Purchase	456	456			0001	50
RTM9	4	200	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/23/2019	1,583,1000	11/01/2019	1,589,6000	Closing Purchase	(329)	(329)			0001	50
RTM9	1	50	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/29/2019	1,583,1000	11/01/2019	1,589,7000	Closing Purchase	(667)	(667)			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/29/2019	1,583,1000	11/01/2019	1,589,0000	Closing Purchase	(299)	(299)			0001	50
RTM9	1	50	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/31/2019	1,583,1000	11/26/2019	1,623,6000	Closing Purchase	(6,086)	(6,086)			0001	50
RTM9	2	100	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	05/31/2019	1,583,1000	12/06/2019	1,634,0000	Closing Purchase	(2,549)	(2,549)			0001	50
RTU9	4	200	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,583,1000	12/06/2019	1,634,2000	Closing Purchase	(2,559)	(2,559)			0001	50
RTU9	1	50	E-mini Russell 2000 Futures -	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,583,1000	12/06/2019	1,634,5000	Closing Purchase	(2,574)	(2,574)			0001	50
RTU9	2	100	E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME	06/14/2019	1,583,1000	12/06/2019	1,634,8000	Closing Purchase	(2,589)	(2,589)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,583.1000	.12/12/2019	1,633.9000	Closing Purchase	(81,380)	(81,380)			0001	.50
RTU9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,521.1000	.12/12/2019	1,633.9000	Closing Purchase	(5,644)	(5,644)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,522.9000	.12/12/2019	1,633.9000	Closing Purchase	(5,554)	(5,554)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,522.6000	.12/12/2019	1,633.9000	Closing Purchase	(5,569)	(5,569)			0001	.50
RTU9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,480.0000	.12/12/2019	1,633.9000	Closing Purchase	(15,397)	(15,397)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,479.0000	.12/12/2019	1,633.9000	Closing Purchase	(7,749)	(7,749)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,473.0000	.12/12/2019	1,633.9000	Closing Purchase	(16,097)	(16,097)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,480.0000	.12/12/2019	1,633.9000	Closing Purchase	(15,397)	(15,397)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,474.2000	.12/12/2019	1,633.9000	Closing Purchase	(31,954)	(31,954)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,613.3000	.12/12/2019	1,633.9000	Closing Purchase	(1,034)	(1,034)			0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,607.4000	.12/12/2019	1,633.9000	Closing Purchase	(2,657)	(2,657)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,562.0000	.12/12/2019	1,633.9000	Closing Purchase	(7,197)	(7,197)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,563.0000	.12/12/2019	1,633.9000	Closing Purchase	(7,097)	(7,097)			0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,636.8000	.12/17/2019	1,660.4000	Closing Purchase	(1,184)	(1,184)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,636.8000	.12/17/2019	1,661.3000	Closing Purchase	(1,229)	(1,229)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	1,636.8000	.12/17/2019	1,660.5000	Closing Purchase	(1,189)	(1,189)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,880.0000	.06/14/2019	2,894.4000	Closing Purchase	(2,171)	(2,171)			0001	.50
RTU9	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,890.0000	.06/14/2019	2,894.4000	Closing Purchase	(447)	(447)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,850.0000	.06/14/2019	2,894.4000	Closing Purchase	(4,447)	(4,447)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,851.5000	.06/14/2019	2,894.4000	Closing Purchase	(4,297)	(4,297)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,823.7500	.06/14/2019	2,894.4000	Closing Purchase	(10,608)	(10,608)			0001	.50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,842.5000	.06/14/2019	2,894.4000	Closing Purchase	(7,796)	(7,796)			0001	.50
RTU9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,846.2500	.06/14/2019	2,894.4000	Closing Purchase	(7,233)	(7,233)			0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,851.7500	.06/14/2019	2,894.4000	Closing Purchase	(2,136)	(2,136)			0001	.50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,822.0000	.06/14/2019	2,894.4000	Closing Purchase	(18,118)	(18,118)			0001	.50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,776.5000	.06/14/2019	2,894.4000	Closing Purchase	(23,594)	(23,594)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,755.0000	.06/14/2019	2,894.4000	Closing Purchase	(20,921)	(20,921)			0001	.50
RTU9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/14/2019	2,760.7500	.06/14/2019	2,894.4000	Closing Purchase	(13,372)	(13,372)			0001	.50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.06/24/2019	2,898.4500	.06/19/2019	2,934.2500	Closing Purchase	(8,968)	(8,968)			0001	.50
RTU9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.07/08/2019	2,898.4500	.06/20/2019	2,959.7500	Closing Purchase	(12,274)	(12,274)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.07/08/2019	2,898.4500	.06/28/2019	2,940.7500	Closing Purchase	(10,593)	(10,593) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.07/08/2019	2,898.4500	.07/03/2019	2,988.5000	Closing Purchase	(13,518)	(13,518) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/01/2019	2,898.4500	.07/03/2019	2,999.0000	Closing Purchase	(15,093)	(15,093) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/01/2019	2,898.4500	.07/24/2019	3,019.0000	Closing Purchase	(36,186)	(36,186) .....	.....	.....	0001	.50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/01/2019	2,898.4500	.08/07/2019	2,880.0000	Closing Purchase	2,757	2,757 .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/01/2019	2,898.4500	.08/08/2019	2,913.2500	Closing Purchase	(744)	(744) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/08/2019	2,917.7500	Closing Purchase	(1,937)	(1,937) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/08/2019	2,925.0000	Closing Purchase	(3,993)	(3,993) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/08/2019	2,935.7500	Closing Purchase	(3,737)	(3,737) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/08/2019	2,935.5000	Closing Purchase	(5,569)	(5,569) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/08/2019	2,935.7500	Closing Purchase	(5,606)	(5,606) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/05/2019	2,898.4500	.08/13/2019	2,937.7500	Closing Purchase	(3,937)	(3,937) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/07/2019	2,898.4500	.08/13/2019	2,930.5000	Closing Purchase	(4,818)	(4,818) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/07/2019	2,898.4500	.08/16/2019	2,890.0000	Closing Purchase	838	838 .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/07/2019	2,898.4500	.08/16/2019	2,892.0000	Closing Purchase	2,233	2,233 .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/07/2019	2,898.4500	.08/19/2019	2,925.5000	Closing Purchase	(6,780)	(6,780) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/12/2019	2,898.4500	.08/26/2019	2,882.5000	Closing Purchase	4,764	4,764 .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/12/2019	2,898.4500	.08/29/2019	2,922.5000	Closing Purchase	(1,206)	(1,206) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/12/2019	2,898.4500	.08/29/2019	2,917.0000	Closing Purchase	(1,862)	(1,862) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/12/2019	2,898.4500	.08/29/2019	2,909.7500	Closing Purchase	(569)	(569) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/12/2019	2,898.4500	.08/29/2019	2,925.0000	Closing Purchase	(3,993)	(3,993) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/14/2019	2,898.4500	.09/05/2019	2,973.0000	Closing Purchase	(7,462)	(7,462) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/14/2019	2,898.4500	.09/05/2019	2,977.5000	Closing Purchase	(11,868)	(11,868) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/14/2019	2,898.4500	.09/05/2019	2,976.0000	Closing Purchase	(7,762)	(7,762) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/14/2019	2,898.4500	.09/11/2019	2,998.2500	Closing Purchase	(24,968)	(24,968) .....	.....	.....	0001	.50
RTU9	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/14/2019	2,898.4500	.09/16/2019	3,006.4000	Closing Purchase	(16,202)	(16,202) .....	.....	.....	0001	.50
RTU9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/23/2019	2,922.2500	.09/16/2019	3,006.4000	Closing Purchase	(29,477)	(29,477) .....	.....	.....	0001	.50
RTU9	9	450	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	CME	.08/23/2019	2,980.5000	.09/16/2019	3,006.4000	Closing Purchase	(2,597)	(2,597) .....	.....	.....	0001	.50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/20/2019	CME	.09/16/2019	2,984.2500	.09/16/2019	3,006.4000	Closing Purchase	(2,222)	(2,222) .....	.....	.....	0001	.50
RTZ9	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/20/2019	CME	.09/16/2019	3,005.0000	.09/16/2019	3,006.4000	Closing Purchase	(74)	(74)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	3,009.0000	09/16/2019	3,006.4000	Closing Purchase	126	126			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	3,013.2500	09/16/2019	3,006.4000	Closing Purchase	339	339			0001	50
RTZ9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	3,011.2500	09/16/2019	3,006.4000	Closing Purchase	239	239			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,985.0000	09/16/2019	3,006.4000	Closing Purchase	(2,147)	(2,147)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,974.0000	09/16/2019	3,006.4000	Closing Purchase	(3,247)	(3,247)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,930.2500	09/16/2019	3,006.4000	Closing Purchase	(7,622)	(7,622)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,925.5000	09/16/2019	3,006.4000	Closing Purchase	(8,097)	(8,097)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,884.0000	09/16/2019	3,006.4000	Closing Purchase	(12,247)	(12,247)			0001	50
RTZ9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,870.0000	09/16/2019	3,006.4000	Closing Purchase	(27,294)	(27,294)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,877.5000	09/16/2019	3,006.4000	Closing Purchase	(12,897)	(12,897)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,850.0000	09/16/2019	3,006.4000	Closing Purchase	(15,647)	(15,647)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,842.0000	09/16/2019	3,006.4000	Closing Purchase	(16,447)	(16,447)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,835.0000	09/16/2019	3,006.4000	Closing Purchase	(17,147)	(17,147)			0001	50
RTZ9	32	1,600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/16/2019	2,846.7500	09/16/2019	3,006.4000	Closing Purchase	(15,972)	(15,972)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/27/2019	2,847.0000	09/16/2019	3,006.4000	Closing Purchase	(15,947)	(15,947)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/27/2019	2,843.0000	09/16/2019	3,006.4000	Closing Purchase	(16,347)	(16,347)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/27/2019	2,850.0000	09/16/2019	3,006.4000	Closing Purchase	(15,647)	(15,647)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/02/2019	2,901.2500	09/16/2019	3,006.4000	Closing Purchase	(5,261)	(5,261)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/02/2019	2,882.2500	09/16/2019	3,006.4000	Closing Purchase	(6,211)	(6,211)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/08/2019	2,883.0000	09/16/2019	3,006.4000	Closing Purchase	(6,174)	(6,174)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/08/2019	2,883.5000	09/16/2019	3,006.4000	Closing Purchase	(6,149)	(6,149)			0001	50
RTZ9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	10/08/2019	2,883.2500	09/16/2019	3,006.4000	Closing Purchase	(12,322)	(12,322)			0001	50
RTZ9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	12/02/2019	2,884.0000	09/16/2019	3,006.4000	Closing Purchase	(12,247)	(12,247)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	12/02/2019	2,866.0000	09/16/2019	3,006.4000	Closing Purchase	(14,047)	(14,047)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/20/2019	2,858.0000	09/16/2019	3,006.4000	Closing Purchase	(7,424)	(7,424)			0001	50
RTZ9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	CME	09/20/2019	2,843.0000	09/16/2019	3,006.4000	Closing Purchase	(16,347)	(16,347)			0001	50
RTH0	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/12/2019	2,855.0000	09/16/2019	3,006.4000	Closing Purchase	(7,574)	(7,574)			0001	50
RTH0	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/12/2019	2,860.0000	09/16/2019	3,006.4000	Closing Purchase	(7,324)	(7,324)			0001	50
RTH0	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/12/2019	2,846.7500	09/16/2019	3,006.4000	Closing Purchase	(15,972)	(15,972)			0001	50
RTH9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	2,845.0000	09/16/2019	3,006.4000	Closing Purchase	(24,221)	(24,221)			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	2,880.0000	09/16/2019	3,006.4000	Closing Purchase	(12,647)	(12,647)			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	2,845.0000	09/16/2019	3,006.4000	Closing Purchase	(48,441)	(48,441)			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	2,840.0000	09/16/2019	3,006.4000	Closing Purchase	(49,941)	(49,941)			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/04/2019	2,951.5000	Closing Purchase	2,849	2,849			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/04/2019	2,951.7500	Closing Purchase	2,836	2,836			0001	50
RTH9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/04/2019	2,950.2500	Closing Purchase	2,911	2,911			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/04/2019	2,950.5000	Closing Purchase	5,798	5,798			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/04/2019	2,950.0000	Closing Purchase	2,924	2,924			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/10/2019	2,934.0000	Closing Purchase	7,448	7,448			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/10/2019	2,940.2500	Closing Purchase	20,469	20,469			0001	50
RTH9	20	1,000	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/13/2018	3,008.5500	10/11/2019	2,981.0000	Closing Purchase	2,748	2,748			0001	50
RTH9	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/14/2018	3,008.5500	10/11/2019	2,973.5000	Closing Purchase	3,498	3,498			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/19/2018	3,008.5500	10/15/2019	3,001.0000	Closing Purchase	748	748			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/20/2018	3,008.5500	10/15/2019	2,997.0000	Closing Purchase	4,018	4,018			0001	50
RTH9	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/20/2018	3,008.5500	10/28/2019	3,039.2500	Closing Purchase	(1,539)	(1,539)			0001	50
RTH9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/21/2018	3,008.5500	10/28/2019	3,038.5000	Closing Purchase	(3,002)	(3,002)			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/24/2018	3,008.5500	10/28/2019	3,037.0000	Closing Purchase	(2,852)	(2,852)			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/24/2018	3,008.5500	11/01/2019	3,063.2500	Closing Purchase	(2,739)	(2,739)			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/27/2018	3,008.5500	11/01/2019	3,064.7500	Closing Purchase	(2,814)	(2,814)			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	12/27/2018	3,008.5500	11/01/2019	3,064.0000	Closing Purchase	(5,552)	(5,552)			0001	50
RTH9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	01/14/2019	3,008.5500	11/01/2019	3,064.2500	Closing Purchase	(2,789)	(2,789)			0001	50
RTH9	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	01/14/2019	3,008.5500	11/26/2019	3,140.0000	Closing Purchase	(26,304)	(26,304)			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	3,008.5500	12/06/2019	3,145.0000	Closing Purchase	(13,652)	(13,652)			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	3,008.5500	12/06/2019	3,150.0000	Closing Purchase	(14,152)	(14,152)			0001	50
RTH9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	3,008.5500	12/06/2019	3,146.7500	Closing Purchase	(6,914)	(6,914)			0001	50
RTH9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	CME	03/06/2019	3,008.5500	12/06/2019	3,146.2500	Closing Purchase	(6,889)	(6,889)			0001	50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	3,008.5500	12/06/2019	3,146.5000	Closing Purchase	(13,802)	(13,802)			0001	50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	3,008.5500	12/12/2019	3,143.1000	Closing Purchase	(222,111)	(222,111)			0001	50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	2,975.0000	12/12/2019	3,143.1000	Closing Purchase	(8,409)	(8,409)			0001	50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME	03/07/2019	2,970.0000	12/12/2019	3,143.1000	Closing Purchase	(17,317)	(17,317)			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTM9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,970.5000	.12/12/2019	3,143.1000	Closing Purchase	(34,534)	(34,534)			0001	.50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,885.0000	.12/12/2019	3,143.1000	Closing Purchase	(25,817)	(25,817)			0001	.50
RTM9	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,890.0000	.12/12/2019	3,143.1000	Closing Purchase	(25,317)	(25,317)			0001	.50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,895.0000	.12/12/2019	3,143.1000	Closing Purchase	(37,226)	(37,226)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,888.0000	.12/12/2019	3,143.1000	Closing Purchase	(12,759)	(12,759)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,950.0000	.12/12/2019	3,143.1000	Closing Purchase	(67,610)	(67,610)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,900.0000	.12/12/2019	3,143.1000	Closing Purchase	(24,317)	(24,317)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,908.0000	.12/12/2019	3,143.1000	Closing Purchase	(11,759)	(11,759)			0001	.50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,914.2500	.12/12/2019	3,143.1000	Closing Purchase	(11,446)	(11,446)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	2,892.2500	.12/12/2019	3,143.1000	Closing Purchase	(75,276)	(75,276)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,081.2500	.12/12/2019	3,143.1000	Closing Purchase	(6,192)	(6,192)			0001	.50
RTM9	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,085.0000	.12/12/2019	3,143.1000	Closing Purchase	(5,817)	(5,817)			0001	.50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,089.0000	.12/12/2019	3,143.1000	Closing Purchase	(2,709)	(2,709)			0001	.50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,092.5000	.12/12/2019	3,143.1000	Closing Purchase	(5,067)	(5,067)			0001	.50
RTM9	24	1,200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,146.0000	.12/16/2019	3,197.0000	Closing Purchase	(10,214)	(10,214)			0001	.50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/07/2019	3,146.0000	.12/20/2019	3,223.2500	Closing Purchase	(7,732)	(7,732)			0001	.50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/22/2019	3,146.0000	.12/20/2019	3,224.5000	Closing Purchase	(3,929)	(3,929)			0001	.50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.03/22/2019	3,146.0000	.12/20/2019	3,224.0000	Closing Purchase	(3,904)	(3,904)			0001	.50
RTM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	CME	.05/01/2019	1,773.7000	.01/04/2019	1,752.0000	Closing Purchase	3,243	3,243			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/07/2019	1,773.7000	.01/07/2019	1,760.0000	Closing Purchase	2,043	2,043			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/07/2019	1,773.7000	.01/07/2019	1,758.0000	Closing Purchase	1,562	1,562			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/09/2019	1,773.7000	.01/08/2019	1,770.4000	Closing Purchase	322	322			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/09/2019	1,773.7000	.01/10/2019	1,794.0000	Closing Purchase	(4,076)	(4,076)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/13/2019	1,773.7000	.01/16/2019	1,788.3000	Closing Purchase	(1,468)	(1,468)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/20/2019	1,773.7000	.01/18/2019	1,812.5000	Closing Purchase	(3,888)	(3,888)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/20/2019	1,773.7000	.01/18/2019	1,805.7000	Closing Purchase	(3,208)	(3,208)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/20/2019	1,773.7000	.02/15/2019	1,852.3000	Closing Purchase	(11,802)	(11,802)			0001	.50
ESM9	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/23/2019	1,773.7000	.03/01/2019	1,881.7000	Closing Purchase	(5,404)	(5,404)			0001	.50
ESM9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/29/2019	1,773.7000	.03/01/2019	1,877.9000	Closing Purchase	(5,214)	(5,214)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/31/2019	1,773.7000	.03/07/2019	1,856.5000	Closing Purchase	(103,599)	(103,599)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/31/2019	1,751.0000	.03/07/2019	1,856.5000	Closing Purchase	(15,837)	(15,837)			0001	.50
ESU9	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,712.0000	.03/07/2019	1,856.5000	Closing Purchase	(65,060)	(65,060)			0001	.50
ESU9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,680.3000	.03/07/2019	1,856.5000	Closing Purchase	(35,256)	(35,256)			0001	.50
ESU9	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,708.0000	.03/07/2019	1,856.5000	Closing Purchase	(29,716)	(29,716)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,768.0000	.03/07/2019	1,856.5000	Closing Purchase	(22,145)	(22,145)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,773.0000	.03/07/2019	1,856.5000	Closing Purchase	(20,895)	(20,895)			0001	.50
ESU9	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,870.1000	.03/07/2019	1,856.5000	Closing Purchase	.676	.676			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,870.0000	.03/07/2019	1,856.5000	Closing Purchase	1,342	1,342			0001	.50
ESU9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.03/11/2019	1,844.3000	Closing Purchase	(777)	(777)			0001	.50
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.03/11/2019	1,844.2000	Closing Purchase	(508)	(508)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.03/29/2019	1,863.5000	Closing Purchase	(3,657)	(3,657)			0001	.50
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.04/01/2019	1,884.8000	Closing Purchase	(6,852)	(6,852)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.04/04/2019	1,900.5000	Closing Purchase	(3,069)	(3,069)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.05/01/2019	1,920.0000	Closing Purchase	(4,044)	(4,044)			0001	.50
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.05/01/2019	1,921.0000	Closing Purchase	(4,094)	(4,094)			0001	.50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.06/07/2019	1,878.8000	Closing Purchase	(3,968)	(3,968)			0001	.50
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.06/07/2019	1,878.1000	Closing Purchase	(3,898)	(3,898)			0001	.50
ESU9	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,839.2000	.06/14/2019	1,865.1000	Closing Purchase	(51,958)	(51,958)			0001	.50
ESU9	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,831.3000	.06/14/2019	1,865.1000	Closing Purchase	(1,694)	(1,694)			0001	.50
ESU9	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,825.1000	.06/14/2019	1,865.1000	Closing Purchase	(8,016)	(8,016)			0001	.50
ESU9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	1,853.2000	.06/14/2019	1,865.1000	Closing Purchase	(2,396)	(2,396)			0001	.50
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.12/31/2018	6,360.5000	Closing Purchase	.8,679	.8,679			0001	.20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.01/08/2019	6,553.5000	Closing Purchase	.4,819	.4,819			0001	.20
ESU9	3	60	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.01/08/2019	6,562.7500	Closing Purchase	.4,634	.4,634			0001	.20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.01/16/2019	6,725.0000	Closing Purchase	.1,389	.1,389			0001	.20
ESU9	3	60	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.01/18/2019	6,786.5000	Closing Purchase	.159	.159			0001	.20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.02/05/2019	7,022.5000	Closing Purchase	(4,561)	(4,561)			0001	.20
ESU9	5	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.02/19/2019	7,076.0000	Closing Purchase	(5,631)	(5,631)			0001	.20
ESU9	3	60	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/14/2019	6,794.6500	.02/19/2019	7,046.2500	Closing Purchase	(5,036)	(5,036)			0001	.20
ESU9	7	140	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/20/2019	NYF	.06/25/2019	6,794.6500	.03/01/2019	7,157.7500	Closing Purchase	(7,266)	(7,266)			0001	.20

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/18/2019	6,794.6500	03/07/2019	7,111.2500	Closing Purchase	(38,011)	(38,011)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/18/2019	6,379.0000	03/07/2019	7,111.2500	Closing Purchase	(14,649)	(14,649)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/30/2019	6,049.2500	03/07/2019	7,111.2500	Closing Purchase	(21,244)	(21,244)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/30/2019	6,023.2500	03/07/2019	7,111.2500	Closing Purchase	(21,764)	(21,764)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/30/2019	6,023.5000	03/07/2019	7,111.2500	Closing Purchase	(43,517)	(43,517)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/30/2019	5,915.2500	03/07/2019	7,111.2500	Closing Purchase	(23,924)	(23,924)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/31/2019	6,293.5000	03/07/2019	7,111.2500	Closing Purchase	(16,359)	(16,359)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	07/31/2019	6,343.2500	03/07/2019	7,111.2500	Closing Purchase	(15,364)	(15,364)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/02/2019	6,550.0000	03/07/2019	7,111.2500	Closing Purchase	(11,229)	(11,229)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/02/2019	6,630.0000	03/07/2019	7,111.2500	Closing Purchase	(9,629)	(9,629)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,049.2500	03/07/2019	7,111.2500	Closing Purchase	(1,244)	(1,244)			0001	20
ESU9	4	80	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,118.7500	03/07/2019	7,111.2500	Closing Purchase	146	146			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	03/15/2019	7,335.2500	Closing Purchase	(3,922)	(3,922)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	03/18/2019	7,358.7500	Closing Purchase	(4,392)	(4,392)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	03/29/2019	7,407.7500	Closing Purchase	(5,372)	(5,372)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	04/01/2019	7,495.5000	Closing Purchase	(7,127)	(7,127)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	04/03/2019	7,604.7500	Closing Purchase	(9,312)	(9,312)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/05/2019	7,139.3500	04/05/2019	7,606.0000	Closing Purchase	(9,337)	(9,337)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/07/2019	7,139.3500	04/23/2019	7,829.7500	Closing Purchase	(13,812)	(13,812)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/07/2019	7,139.3500	05/14/2019	7,417.7500	Closing Purchase	(5,572)	(5,572)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	05/16/2019	7,617.5000	Closing Purchase	(9,567)	(9,567)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	06/04/2019	7,157.2500	Closing Purchase	(362)	(362)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	06/04/2019	7,158.5000	Closing Purchase	(387)	(387)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	06/05/2019	7,223.7500	Closing Purchase	(1,692)	(1,692)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	06/07/2019	7,430.0000	Closing Purchase	(5,817)	(5,817)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/12/2019	7,139.3500	06/07/2019	7,415.5000	Closing Purchase	(5,527)	(5,527)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	7,139.3500	06/14/2019	7,522.7500	Closing Purchase	(30,685)	(30,685)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	7,060.0000	06/14/2019	7,522.7500	Closing Purchase	(9,259)	(9,259)			0001	20
ESU9	2	40	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	7,371.5000	06/14/2019	7,522.7500	Closing Purchase	(3,029)	(3,029)			0001	20
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	7,589.0000	06/14/2019	7,522.7500	Closing Purchase	1,321	1,321			0001	20

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU9	1	20	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	7,579.5000	06/14/2019	7,522.7500	Closing Purchase	1,131	1,131			0001	20
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	1,459.7000	01/04/2019	1,381.7000	Closing Purchase	15,586	15,586			0001	50
ESU9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/14/2019	1,459.7000	01/08/2019	1,421.1000	Closing Purchase	5,779	5,779			0001	50
ESU9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/23/2019	1,459.7000	01/08/2019	1,427.7000	Closing Purchase	3,193	3,193			0001	50
ESU9	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/23/2019	1,459.7000	01/09/2019	1,444.0000	Closing Purchase	2,344	2,344			0001	50
ESU9	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF	08/23/2019	1,459.7000	01/17/2019	1,468.0000	Closing Purchase	(837)	(837)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	01/17/2019	1,465.0000	Closing Purchase	(537)	(537)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	01/31/2019	1,500.4000	Closing Purchase	(8,154)	(8,154)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	02/13/2019	1,545.7000	Closing Purchase	(4,304)	(4,304)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	02/13/2019	1,546.3000	Closing Purchase	(8,667)	(8,667)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	02/13/2019	1,545.5000	Closing Purchase	(4,294)	(4,294)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	02/22/2019	1,590.0000	Closing Purchase	(19,556)	(19,556)			0001	50
ESZ9	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,459.7000	03/07/2019	1,537.0000	Closing Purchase	(77,363)	(77,363)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,412.7000	03/07/2019	1,537.0000	Closing Purchase	(31,093)	(31,093)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,352.0000	03/07/2019	1,537.0000	Closing Purchase	(27,761)	(27,761)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,320.9000	03/07/2019	1,537.0000	Closing Purchase	(32,426)	(32,426)			0001	50
ESZ9	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,315.0000	03/07/2019	1,537.0000	Closing Purchase	(55,518)	(55,518)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,291.6000	03/07/2019	1,537.0000	Closing Purchase	(49,094)	(49,094)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,272.8000	03/07/2019	1,537.0000	Closing Purchase	(39,641)	(39,641)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,271.8000	03/07/2019	1,537.0000	Closing Purchase	(13,264)	(13,264)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,292.0000	03/07/2019	1,537.0000	Closing Purchase	(36,761)	(36,761)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,292.1000	03/07/2019	1,537.0000	Closing Purchase	(24,499)	(24,499)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,441.9000	03/07/2019	1,537.0000	Closing Purchase	(9,517)	(9,517)			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,439.0000	03/07/2019	1,537.0000	Closing Purchase	(29,421)	(29,421)			0001	50
ESZ9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,566.1000	03/07/2019	1,537.0000	Closing Purchase	1,451	1,451			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,558.0000	03/07/2019	1,537.0000	Closing Purchase	1,046	1,046			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,550.0000	03/07/2019	1,537.0000	Closing Purchase	.646	.646			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,538.0000	03/07/2019	1,537.0000	Closing Purchase	139	139			0001	50
ESZ9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,542.3000	03/11/2019	1,554.0000	Closing Purchase	(2,354)	(2,354)			0001	50
ESZ9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,542.3000	03/18/2019	1,569.9000	Closing Purchase	(5,534)	(5,534)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ9	.33	1,650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/16/2019	1,542.3000	03/26/2019	1,530.8000	Closing Purchase	1,143	1,143			0001	.50
ESZ9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/24/2019	1,542.3000	04/01/2019	1,557.2000	Closing Purchase	(1,497)	(1,497)			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/24/2019	1,542.3000	04/01/2019	1,557.3000	Closing Purchase	(2,261)	(2,261)			0001	.50
ESZ9	.4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	09/24/2019	1,542.3000	04/23/2019	1,588.4000	Closing Purchase	(9,234)	(9,234)			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/02/2019	1,542.3000	05/03/2019	1,616.5000	Closing Purchase	(11,141)	(11,141)			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/02/2019	1,542.3000	05/15/2019	1,549.5000	Closing Purchase	(1,454)	(1,454)			0001	.50
ESZ9	.3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/02/2019	1,542.3000	05/16/2019	1,563.0000	Closing Purchase	(1,039)	(1,039)			0001	.50
ESZ9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/02/2019	1,542.3000	05/16/2019	1,558.9000	Closing Purchase	(834)	(834)			0001	.50
ESZ9	.7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/07/2019	1,542.3000	06/04/2019	1,507.0000	Closing Purchase	1,761	1,761			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/08/2019	1,542.3000	06/04/2019	1,507.1000	Closing Purchase	1,756	1,756			0001	.50
ESZ9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/08/2019	1,542.3000	06/04/2019	1,507.3000	Closing Purchase	3,493	3,493			0001	.50
ESZ9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/08/2019	1,542.3000	06/04/2019	1,507.4000	Closing Purchase	1,741	1,741			0001	.50
ESZ9	.6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	10/08/2019	1,542.3000	06/06/2019	1,508.2000	Closing Purchase	1,701	1,701			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/03/2019	1,542.3000	06/06/2019	1,505.4000	Closing Purchase	1,841	1,841			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/03/2019	1,542.3000	06/07/2019	1,514.7000	Closing Purchase	2,753	2,753			0001	.50
ESZ9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/03/2019	1,542.3000	06/07/2019	1,513.8000	Closing Purchase	2,843	2,843			0001	.50
ESZ9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2019	NYF	12/03/2019	1,542.3000	06/14/2019	1,535.7000	Closing Purchase	7,845	7,845			0001	.50
ESH0	.4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	1,530.1000	06/14/2019	1,535.7000	Closing Purchase	(567)	(567)			0001	.50
ESH0	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	1,534.0000	06/14/2019	1,535.7000	Closing Purchase	(177)	(177)			0001	.50
ESH0	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	1,512.4000	06/14/2019	1,535.7000	Closing Purchase	(4,674)	(4,674)			0001	.50
ESH0	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	1,577.7000	06/14/2019	1,535.7000	Closing Purchase	6,289	6,289			0001	.50
ESH9	.7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/04/2019	2,530.0000	Closing Purchase	8,585	8,585			0001	.50
ESH9	.7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/04/2019	2,529.5000	Closing Purchase	8,760	8,760			0001	.50
ESH9	.4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/08/2019	2,576.2500	Closing Purchase	(4,344)	(4,344)			0001	.50
ESH9	.2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/08/2019	2,576.5000	Closing Purchase	(2,197)	(2,197)			0001	.50
ESH9	.3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/08/2019	2,572.7500	Closing Purchase	(2,733)	(2,733)			0001	.50
ESH9	.6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/10/2019	2,595.0000	Closing Purchase	(12,141)	(12,141)			0001	.50
ESH9	.3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/16/2019	2,621.7500	Closing Purchase	(10,083)	(10,083)			0001	.50
ESH9	.3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/16/2019	2,619.5000	Closing Purchase	(9,746)	(9,746)			0001	.50
ESH9	.1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2019	NYF	12/18/2018	2,554.6000	01/18/2019	2,667.5000	Closing Purchase	(5,649)	(5,649)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/18/2019	2,666.0000	Closing Purchase	(5,574)	(5,574)			0001	.50
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/18/2019	2,664.0000	Closing Purchase	(5,474)	(5,474)			0001	.50
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/18/2019	2,668.2500	Closing Purchase	(5,686)	(5,686)			0001	.50
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/18/2019	2,667.7500	Closing Purchase	(5,661)	(5,661)			0001	.50
ESH9	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/18/2019	2,665.0000	Closing Purchase	(16,571)	(16,571)			0001	.50
ESH9	6	.300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.01/31/2019	2,694.2500	Closing Purchase	(41,916)	(41,916)			0001	.50
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.02/12/2019	2,746.0000	Closing Purchase	(9,574)	(9,574)			0001	.50
ESH9	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.02/12/2019	2,743.0000	Closing Purchase	(9,424)	(9,424)			0001	.50
ESH9	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.02/12/2019	2,744.2500	Closing Purchase	(28,458)	(28,458)			0001	.50
ESH9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.02/15/2019	2,773.7500	Closing Purchase	(54,805)	(54,805)			0001	.50
ESH9	33	1,650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/18/2018	2,554.6000	.03/07/2019	2,771.4000	Closing Purchase	(357,824)	(357,824)			0001	.50
ESH9	4	.200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/19/2018	2,505.0000	.03/07/2019	2,771.4000	Closing Purchase	(53,294)	(53,294)			0001	.50
ESH9	2	.100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/19/2018	2,513.5000	.03/07/2019	2,771.4000	Closing Purchase	(25,797)	(25,797)			0001	.50
ESH9	10	.500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/21/2018	2,420.0000	.03/07/2019	2,771.4000	Closing Purchase	(175,735)	(175,735)			0001	.50
ESH9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/24/2018	2,360.0000	.03/07/2019	2,771.4000	Closing Purchase	(102,868)	(102,868)			0001	.50
ESH9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/25/2018	2,355.0000	.03/07/2019	2,771.4000	Closing Purchase	(104,118)	(104,118)			0001	.50
ESH9	4	.200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/27/2018	2,418.0000	.03/07/2019	2,771.4000	Closing Purchase	(70,694)	(70,694)			0001	.50
ESH9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.12/27/2018	2,405.0000	.03/07/2019	2,771.4000	Closing Purchase	(91,618)	(91,618)			0001	.50
ESH9	7	.350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.01/03/2019	2,450.0000	.03/07/2019	2,771.4000	Closing Purchase	(112,515)	(112,515)			0001	.50
ESH9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.01/14/2019	2,578.0000	.03/07/2019	2,771.4000	Closing Purchase	(48,368)	(48,368)			0001	.50
ESH9	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.01/14/2019	2,583.5000	.03/07/2019	2,771.4000	Closing Purchase	(28,196)	(28,196)			0001	.50
ESH9	6	.300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/15/2019	NYF	.01/22/2019	2,647.7500	.03/07/2019	2,771.4000	Closing Purchase	(37,116)	(37,116)			0001	.50
ESM9	4	.200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.03/13/2019	2,818.0000	Closing Purchase	(8,274)	(8,274)			0001	.50
ESM9	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.03/13/2019	2,815.0000	Closing Purchase	(5,756)	(5,756)			0001	.50
ESM9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.03/21/2019	2,858.7500	Closing Purchase	(20,530)	(20,530)			0001	.50
ESM9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.03/29/2019	2,834.2500	Closing Purchase	(14,405)	(14,405)			0001	.50
ESM9	2	.100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.04/01/2019	2,861.7500	Closing Purchase	(8,512)	(8,512)			0001	.50
ESM9	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.04/03/2019	2,876.5000	Closing Purchase	(24,968)	(24,968)			0001	.50
ESM9	6	.300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.04/23/2019	2,936.5000	Closing Purchase	(47,961)	(47,961)			0001	.50
ESM9	2	.100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.05/16/2019	2,880.0000	Closing Purchase	(10,337)	(10,337)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.05/16/2019	2,878.0000	Closing Purchase	(10,137)	(10,137)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.05/16/2019	2,874.0000	Closing Purchase	(9,737)	(9,737)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/04/2019	2,799.0000	Closing Purchase	(1,119)	(1,119)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/04/2019	2,798.5000	Closing Purchase	(1,094)	(1,094)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/04/2019	2,798.7500	Closing Purchase	(2,212)	(2,212)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/04/2019	2,799.2500	Closing Purchase	(2,262)	(2,262)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/04/2019	2,799.5000	Closing Purchase	(1,144)	(1,144)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/06/2019	2,846.2500	Closing Purchase	(3,481)	(3,481)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/06/2019	2,826.7500	Closing Purchase	(5,012)	(5,012)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/06/2019	2,852.0000	Closing Purchase	(3,769)	(3,769)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/06/2019	2,848.0000	Closing Purchase	(10,706)	(10,706)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/06/2019	2,846.7500	Closing Purchase	(3,506)	(3,506)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/10/2019	2,890.0000	Closing Purchase	(11,337)	(11,337)			0001	.50
ESM9	36	1,800	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,776.7000	.06/14/2019	2,894.4000	Closing Purchase	(211,973)	(211,973)			0001	.50
ESM9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,750.0000	.06/14/2019	2,894.4000	Closing Purchase	(28,894)	(28,894)			0001	.50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,760.5000	.06/14/2019	2,894.4000	Closing Purchase	(13,397)	(13,397)			0001	.50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/07/2019	2,754.2500	.06/14/2019	2,894.4000	Closing Purchase	(7,011)	(7,011)			0001	.50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/22/2019	2,830.0000	.06/14/2019	2,894.4000	Closing Purchase	(9,671)	(9,671)			0001	.50
ESM9	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.03/22/2019	2,810.0000	.06/14/2019	2,894.4000	Closing Purchase	(29,565)	(29,565)			0001	.50
ESM9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/21/2019	NYF	.05/01/2019	2,924.2500	.06/14/2019	2,894.4000	Closing Purchase	5,956	5,956			0001	.50
1609999999. Subtotal - Short Futures - Hedging Other														(5,935,194)	(5,935,194)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(5,935,194)	(5,935,194)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(5,935,194)	(5,935,194)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(5,935,194)	(5,935,194)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART D - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program			7,644,683	7,644,683	01/02/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,644,683	7,644,683	XXX
9999999 - Totals				7,644,683	7,644,683	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 6,862,636
- Book/Adjusted Carrying Value \$ 6,862,636
2. Average balance for the year
- Fair Value \$ 20,888,541
- Book/Adjusted Carrying Value \$ 20,888,541
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 0
- NAIC 2 \$ 7,644,683
- NAIC 3 \$ 0
- NAIC 4 \$ 0
- NAIC 5 \$ 0
- NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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 and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES		1	4,549,635	4,549,635	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	2,045,455	2,045,455	05/15/2024
690353-4M-4	OPIC AGENCY DEBENTURES		1	2,000,000	2,000,000	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES		1	2,700,000	2,700,000	05/15/2024
690353-D9-5	OPIC		1	3,430,442	3,430,442	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	1,549,680	1,549,680	09/15/2022
690353-K4-8	OPIC OPIC		1	2,500,000	2,500,000	10/15/2039
690353-L7-0	OPIC VRDN		1	2,864,999	2,864,999	10/10/2025
690353-U8-8	OPIC		1	3,608,280	3,608,280	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	3,000,000	3,000,000	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES		1	3,788,694	3,788,694	02/15/2028
690353-X0-5	OPIC VRDN		1	5,430,556	5,430,556	07/15/2025
690353-ZZ-3	OPIC		1	2,500,000	2,500,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				39,967,741	39,967,741	XXX
0599999. Total - U.S. Government Bonds				39,967,741	39,967,741	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		1FE	1,525,000	1,525,000	01/01/2036
62630M-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	3,300,000	3,300,000	07/31/2028
62630M-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	740,000	740,000	09/01/2027
62630M-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	3,700,000	3,700,000	11/26/2020
751093-FE-0	RALEIGH NC CTF5 PRTN VRDN		1FE	2,385,000	2,385,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST		1FE	600,000	600,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,250,000	12,250,000	XXX
3199999. Total - U.S. Special Revenues Bonds				12,250,000	12,250,000	XXX
00772B-AQ-4	AERCAP		2FE	3,571,129	3,570,949	10/30/2020
125523-AA-8	CIGNA CORP		2FE	2,438,900	2,440,000	03/17/2020
12634G-AA-1	CNOOC FINANCE 2015 AU		1FE	500,665	500,588	05/05/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	2,505,194	2,500,769	05/01/2020
198280-AD-1	COLUMBIA PIPELINE GROUP		1FE	2,005,901	2,007,839	06/01/2020
24422E-UN-7	JOHN DEERE CAPITAL		1FE	6,009,878	6,000,000	07/10/2020
25674E-AE-8	DOLLAR TREE INC		2FE	2,299,924	2,300,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	1,601,641	1,600,000	11/26/2021
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	5,035,916	5,037,245	10/15/2020
59217G-CY-3	MET LIFE GLOB		2FE	4,022,057	4,015,000	05/28/2021
761713-BT-2	REYNOLDS AMERICAN INC		1FE	812,726	811,434	05/01/2020
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	2,027,073	2,033,513	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	7,309,763	7,300,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	1,775,288	1,772,486	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	7,409,446	7,400,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	1,200,135	1,199,147	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				50,525,636	50,488,970	XXX
05492M-AA-3	BOCFC 2019-1A A1		1FE	3,269,614	3,270,133	10/20/2020
13213P-AA-8	Cambr ian VRDN		1FE	1,637,500	1,637,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,907,114	4,907,633	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				55,432,750	55,396,603	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				90,493,377	90,456,711	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				17,157,114	17,157,633	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				107,650,491	107,614,344	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP			3,981,122	3,969,933	03/25/2020
000000-00-0	PARKER-HANNIFIN CORP CP			1,099,619	1,091,933	01/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,080,741	5,061,866	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			59,621	59,621	
9099999. Total - Cash (Schedule E Part 1 type)				84,621	84,621	XXX
	BEMIS CP			9,996,997	9,981,200	01/08/2020
	CAN PACIFIC RAILWAY CP			9,998,366	9,983,639	01/03/2020
	DUPONT DE NEMOURS INC CP			8,796,431	8,775,773	01/13/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			55,432	55,432	
	INTERCONTINENTALEXCHANGE CP			6,397,722	6,391,081	01/09/2020
	KOMATSU FINANCE AMERICA CP			6,678,971	6,669,515	03/04/2020
	MARRIOTT CP			2,499,421	2,493,929	01/06/2020
	MCDONALDS CP			1,998,795	1,996,506	01/15/2020
	SIMON PROPERTY GRP LP CP			2,174,804	2,170,115	01/07/2020
	SOUTHERN CALIF GAS CO CP			6,194,138	6,183,114	01/27/2020
	TRISTATE GEN&TRANS ASSN CP			1,199,710	1,196,883	01/07/2020
	VECTREN UTILITY CP			549,947	549,947	01/02/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				56,540,733	56,447,134	XXX
9999999 - Totals				169,356,596	169,207,965	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (14,783,595)

Book/Adjusted Carrying Value \$ (15,037,600)
2. Average balance for the year

Fair Value \$ 158,994,399

Book/Adjusted Carrying Value \$ 159,467,945

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON NEW YORK, NY					(1,131,049)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					6,257,736	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					681,906	XXX
FIFTH THIRD BANK CINCINNATI, OH					3,792,784	XXX
GOLDMAN SACHS NEW YORK, NY					(472,143)	XXX
HUNTINGTON BANK COLUMBUS, OH					6,693,234	XXX
JP MORGAN/CHASE NEW YORK, NY					(13,826,553)	XXX
M&T BANK BUFFALO, NY					518,437	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			291,205	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	2,805,557	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	2,805,557	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	2,805,557	XXX

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

1. January.....	7,798,625	4. April.....	10,061,033	7. July.....	(4,202,647)	10. October.....	(870,172)
2. February.....	3,266,328	5. May.....	6,979,196	8. August.....	15,636,539	11. November...	21,952,057
3. March	13,020,578	6. June	5,035,056	9. September	5,457,835	12. December	2,805,557

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	BEIITS CP		..12/03/2019	1.880	..01/08/2020	9,981,200	15,144	0
.....	CARDINAL HEALTH CP		..12/30/2019	1.810	..01/02/2020	6,998,944	704	0
.....	CENTERPOINT ENERGY RESOU CP		..12/31/2019	1.800	..01/02/2020	3,999,600	200	0
.....	DUPONT DE NEMOURS INC CP		..11/21/2019	1.870	..01/13/2020	8,775,773	18,742	0
.....	DUKE ENERGY CP		..12/24/2019	1.880	..01/03/2020	2,998,433	1,253	0
.....	EXELON CORP CP		..12/30/2019	1.800	..01/06/2020	3,187,884	319	0
.....	INTERCONTINENTALEXCHANGE CP		..12/19/2019	1.750	..01/02/2020	3,897,346	2,465	0
.....	INTERCONTINENTALEXCHANGE CP		..12/11/2019	1.730	..01/09/2020	6,391,081	6,459	0
.....	JMI SMOCKER CO CP		..12/17/2019	1.980	..01/07/2020	1,448,325	1,196	0
.....	KOMATSU FINANCE AMERICA CP		..12/05/2019	1.820	..03/04/2020	6,669,515	9,146	0
.....	MARRIOTT CP		..11/20/2019	1.860	..01/06/2020	2,493,929	5,425	0
.....	MCDONALDS CP		..12/12/2019	1.850	..01/15/2020	1,996,506	2,056	0
.....	NISSAN MOTOR ACCEPTANCE CP		..12/03/2019	2.000	..03/03/2020	24,873,611	40,278	0
.....	PUBLIC SERV ENTERPRISE CP		..11/26/2019	2.040	..01/27/2020	24,912,167	51,000	0
.....	SIMON PROPERTY GRP LP CP		..11/19/2019	1.650	..01/07/2020	2,170,115	4,287	0
.....	SONOCO PRODUCTS COMPANY CP		..12/31/2019	1.780	..01/02/2020	5,999,407	297	0
.....	SOUTHERN CALIF GAS CO CP		..12/05/2019	1.850	..01/27/2020	6,183,114	8,603	0
.....	STANLEY BLACK & DECKER CP		..12/30/2019	1.650	..01/06/2020	5,498,235	504	0
.....	TRISTATE GEN&TRANS ASSN CP		..11/13/2019	1.700	..01/07/2020	1,196,883	2,777	0
.....	VECTREN UTILITY CP		..12/31/2019	1.750	..01/02/2020	549,947	27	0
.....	CAN PACIFIC RAILWAY CP		..12/03/2019	1.900	..01/03/2020	9,983,639	15,306	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						140,205,654	186,188	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						140,205,654	186,188	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
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						140,205,654	186,188	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						140,205,654	186,188	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	..10/01/2019	0.000		30,000	0	590
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	590
262006-20-8	DREYFUS GOVERN CASH MGMT FNS MONEY MARKET		..12/31/2019	0.000		106,227,604	0	2,445
8699999. Subtotal - All Other Money Market Mutual Funds						106,227,604	0	2,445
8899999 - Total Cash Equivalents						246,463,258	186,188	3,035

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of policy holders and creditors			109,673	109,738
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST Protection of policyholders			30,000	30,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of policyholders			109,673	109,738
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B Protection of "all" policyholders	210,042	209,565		
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of "all" policyholders	225,045	224,534		
33. New York	NY					
34. North Carolina	NC	B Protection of policyholders			506,490	509,790
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policyholders	4,517,436	4,795,313		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,952,523	5,229,412	755,836	759,266
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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