



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Primary Location of Books and Records 400 Broadway, Cincinnati, OH, US 45202
(Street and Number) (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, 513-629-1402
(Name) CompActGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (Area Code) (Telephone Number) (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS: Hamilton
County of

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
6th day of May, 2020

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

Yes [X] No []

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,467,955,252		5,467,955,252	5,348,152,829
2. Stocks:				
2.1 Preferred stocks	26,379,865		26,379,865	12,408,428
2.2 Common stocks	797,351,619		797,351,619	883,228,401
3. Mortgage loans on real estate:				
3.1 First liens	644,996,715		644,996,715	668,295,401
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$ 6,764,437), cash equivalents (\$ 58,244,547) and short-term investments (\$ 1,238,983)	66,247,967		66,247,967	254,330,682
6. Contract loans (including \$ premium notes)	105,521,565		105,521,565	105,119,851
7. Derivatives	67,332,086		67,332,086	124,625,262
8. Other invested assets	259,052,820	844,021	258,208,799	281,387,997
9. Receivables for securities	7,012,568		7,012,568	3,875,634
10. Securities lending reinvested collateral assets	8,025,628		8,025,628	7,644,683
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,449,876,085	844,021	7,449,032,064	7,689,069,168
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	53,944,722		53,944,722	50,381,054
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	186,724		186,724	208,969
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	208,276		208,276	0
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	4,548,518		4,548,518	0
18.2 Net deferred tax asset	34,723,470	5,417,125	29,306,345	12,898,185
19. Guaranty funds receivable or on deposit	20,077		20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	639,677		639,677	619,201
24. Health care (\$) and other amounts receivable	536,056	69,151	466,905	532,867
25. Aggregate write-ins for other than invested assets	2,066,601	0	2,066,601	2,066,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,546,750,206	6,330,297	7,540,419,909	7,755,796,395
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,975,439,692		1,975,439,692	2,158,563,224
28. Total (Lines 26 and 27)	9,522,189,898	6,330,297	9,515,859,601	9,914,359,619
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,066,601		2,066,601	2,066,874
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,066,601	0	2,066,601	2,066,874

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,944,491,289 less \$ included in Line 6.3 (including \$ 961,532 Modco Reserve)	4,944,491,289	4,943,728,574
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,050,414,264	1,124,071,398
4. Contract claims:		
4.1 Life	552,864	125,984
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	35,768
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ ceded	0	35,768
9.4 Interest Maintenance Reserve	16,791,780	15,555,284
10. Commissions to agents due or accrued-life and annuity contracts \$ 575,287 , accident and health \$ and deposit-type contract funds \$	575,287	612,911
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	186,994	236,921
13. Transfers to Separate Accounts due or accrued (net) (including \$ (25,512,952) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(23,172,153)	(37,741,820)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	725,334	436,713
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	5,588,504
15.2 Net deferred tax liability	0	0
16. Unearned investment income	43	23,854
17. Amounts withheld or retained by reporting entity as agent or trustee	1,995,131	2,003,942
18. Amounts held for agents' account, including \$ agents' credit balances	6,643,392	7,985,270
19. Remittances and items not allocated	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	76,747,409	158,349,856
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	7,708,976	2,717,852
24.04 Payable to parent, subsidiaries and affiliates	0	0
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	3,440,591	26,095,529
24.09 Payable for securities	7,464,120	436,963
24.10 Payable for securities lending	148,333,137	152,685,707
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	46,861,337	81,503,472
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,289,759,795	6,484,452,682
27. From Separate Accounts Statement	1,975,439,692	2,158,563,224
28. Total liabilities (Lines 26 and 27)	8,265,199,487	8,643,015,906
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	908,163,872	908,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	339,496,242	360,179,841
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,247,660,114	1,268,343,713
38. Totals of Lines 29, 30 and 37	1,250,660,114	1,271,343,713
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,515,859,601	9,914,359,619
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	45,880,000	80,490,000
2502. Uncashed drafts and checks that are pending escheatment to the state	981,337	1,013,472
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	46,861,337	81,503,472
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	99,749,428	153,177,533	477,243,423
2. Considerations for supplementary contracts with life contingencies	3,483,571	6,272,312	6,729,211
3. Net investment income	67,820,711	70,653,040	276,869,916
4. Amortization of Interest Maintenance Reserve (IMR)	1,040,958	527,877	1,645,286
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	(636)	(676)	(2,656)
7. Reserve adjustments on reinsurance ceded	(14,137)	45,970	(110,882)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,073,927	3,379,297	16,463,261
8.2 Charges and fees for deposit-type contracts	658,703	1,149,037	2,642,271
8.3 Aggregate write-ins for miscellaneous income			
9. Totals (Lines 1 to 8.3)	176,812,525	235,204,390	781,479,830
10. Death benefits	4,661,079	3,760,009	16,080,591
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	77,225,513	81,061,796	303,258,925
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	91,072,501	102,536,661	399,882,818
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,261,579	5,878,899	25,209,691
18. Payments on supplementary contracts with life contingencies	1,772,467	1,983,833	7,174,112
19. Increase in aggregate reserves for life and accident and health contracts	865,654	72,683,976	195,015,000
20. Totals (Lines 10 to 19)	182,858,793	267,905,174	946,621,137
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,215,237	9,317,934	29,103,581
22. Commissions and expense allowances on reinsurance assumed	3,083	3,056	12,440
23. General insurance expenses and fraternal expenses	11,136,651	9,368,032	42,481,573
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,020,303	973,791	2,957,725
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(57,022,798)	(70,878,454)	(262,974,068)
27. Aggregate write-ins for deductions	1,101,537	1,438,196	5,296,122
28. Totals (Lines 20 to 27)	145,312,806	218,127,729	763,498,510
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	31,499,719	17,076,661	17,981,320
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	31,499,719	17,076,661	17,981,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,474,537	4,910,491	9,363,522
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	29,025,182	12,166,170	8,617,798
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (7,593,673) (excluding taxes of \$ 605,399 transferred to the IMR)	20,065,494	1,547,525	4,507,419
35. Net income (Line 33 plus Line 34)	49,090,676	13,713,695	13,125,217
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,271,343,713	1,131,266,704	1,131,266,704
37. Net income (Line 35)	49,090,676	13,713,695	13,125,217
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (25,255,281)	(142,600,728)	58,119,787	159,062,654
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(3,429,996)	1,574,341	11,430,608
41. Change in nonadmitted assets	(5,341,798)	3,333,232	3,196,337
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	81,602,447	(33,007,642)	(58,276,427)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period		(4,200)	(2,692)
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes		0	
49. Cumulative effect of changes in accounting principles			11,541,312
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(20,683,599)	43,733,413	140,077,009
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,250,660,114	1,175,000,117	1,271,343,713
55. Capital and surplus, as of statement date (Lines 36 + 54)			
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	635,261	1,130,169	2,565,939
08.302. Other Fee Income	23,442	18,868	76,332
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	658,703	1,149,037	2,642,271
2701. Securities Lending Interest Expense	810,618	1,115,031	4,111,259
2702. Pension Expense	305,526	304,903	1,169,094
2703. Miscellaneous Expense	203	14,409	13,062
2798. Summary of remaining write-ins for Line 27 from overflow page	(14,810)	3,853	2,707
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,101,537	1,438,196	5,296,122
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	103,232,999	159,449,845	483,972,634
2. Net investment income	68,798,596	67,319,507	285,262,413
3. Miscellaneous income	4,523,991	4,521,646	19,153,803
4. Total (Lines 1 to 3)	176,555,586	231,290,998	788,388,850
5. Benefit and loss related payments	181,696,858	195,482,679	752,280,827
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(71,588,265)	(80,168,500)	(268,878,104)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,275,740	20,537,637	78,120,634
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(7,527,715) tax on capital gains (losses)	5,623,285	(6,668,364)	12,727,370
10. Total (Lines 5 through 9)	135,007,618	129,183,452	574,250,727
11. Net cash from operations (Line 4 minus Line 10)	41,547,968	102,107,546	214,138,123
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	182,986,436	192,700,239	912,995,760
12.2 Stocks	19,513,830	15,628,197	77,519,296
12.3 Mortgage loans	30,183,199	2,393,485	12,181,861
12.4 Real estate	0	0	0
12.5 Other invested assets	5,401,568	6,653,098	18,895,354
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	62,701	16,184	46,749
12.7 Miscellaneous proceeds	7,027,157	20,353,537	6,131,310
12.8 Total investment proceeds (Lines 12.1 to 12.7)	245,174,891	237,744,740	1,027,770,330
13. Cost of investments acquired (long-term only):			
13.1 Bonds	304,439,910	355,911,541	947,099,252
13.2 Stocks	46,197,422	12,076,160	90,771,693
13.3 Mortgage loans	6,884,513	10,264,340	109,318,128
13.4 Real estate	0	0	0
13.5 Other invested assets	4,206,915	4,792,440	78,307,573
13.6 Miscellaneous applications	7,924,046	32,604,841	9,149,503
13.7 Total investments acquired (Lines 13.1 to 13.6)	369,652,806	415,649,322	1,234,646,149
14. Net increase (or decrease) in contract loans and premium notes	401,714	(460,619)	(2,805,958)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(124,879,629)	(177,443,963)	(204,069,861)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(73,657,134)	59,472,175	134,631,177
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(31,093,920)	(27,607,790)	26,875,587
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(104,751,054)	31,864,385	161,506,764
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(188,082,715)	(43,472,032)	171,575,026
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	254,330,682	82,755,656	82,755,656
19.2 End of period (Line 18 plus Line 19.1)	66,247,967	39,283,624	254,330,682

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

--	--	--	--

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	103,115	111,247	441,300
3. Ordinary individual annuities	99,663,703	153,088,866	476,885,107
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	99,766,818	153,200,113	477,326,407
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	99,766,818	153,200,113	477,326,407
14. Deposit-type contracts	1,098,950,231	1,443,722,251	4,957,276,510
15. Total (Lines 13 and 14)	1,198,717,049	1,596,922,364	5,434,602,917
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	49,090,676	13,125,217
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(4) NAIC SAP (1-2-3=4)		xxx	xxx	xxx	49,090,676	13,125,217
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	1,250,660,114	1,271,343,713
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(8) NAIC SAP (5-6-7=8)		xxx	xxx	xxx	1,250,660,114	1,271,343,713

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

No Change.

C. Accounting Policy

(2) Not applicable.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2020.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2020, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2020:

a. The aggregate amount of unrealized losses:

- 1. Less than 12 Months \$ 57,049,544
- 2. 12 Months or Longer \$ 14,985,656

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

- 1. Less than 12 Months \$ 796,819,768
- 2. 12 Months or Longer \$ 139,478,812

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$166.4 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	67,332,086	—	67,332,086

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(3,440,591)	—	(3,440,591)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$860.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	15,064,144	15,064,144	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,330,356	16,330,356	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,394,500	31,394,500	—
Actual or estimated Borrowing Capacity as (f) Determined by the Insurer	860,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	15,064,144	15,064,144	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,330,356	16,330,356	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,394,500	31,394,500	—
Actual or estimated Borrowing Capacity as (f) Determined by the Insurer	890,000,000	XXX	XXX

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

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,064,144	15,064,144	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	967,263,714	926,840,217	743,936,687
2. Current Year General Account Total Collateral Pledged	967,263,714	926,840,217	743,936,687
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	967,571,953	928,641,716	814,516,687

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	967,263,714	926,840,217	743,936,687
2. Current Year General Account Maximum Collateral Pledged	967,263,714	926,840,217	743,936,687
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	967,571,953	928,641,716	814,516,687

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	743,936,687	743,936,687	—	737,553,492
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	743,936,687	743,936,687	—	737,553,492
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	814,516,687	814,516,687	—	807,195,372
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	814,516,687	814,516,687	—	807,195,372

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts	
1. Debt	—	—	—	—
2. Funding Agreements	778,946,887	778,946,887	—	—
3. Other	—	—	—	—
4. Aggregate Total (1+2+3)	778,946,887	778,946,887	—	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2020

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock: Unaffiliated	370,174,843	—	—	9,300,000	379,474,843
Common stock: Mutual funds	9,166,882	—	—	—	9,166,882
Derivative assets: Options, purchased	—	5,094,076	51,736,776	—	56,830,852
Derivative assets: Stock warrants	—	82,026	—	—	82,026
Derivative assets: Futures	10,419,225	—	—	—	10,419,225
Separate account assets*	697,908,161	32,858	—	—	697,941,019
Total assets at fair value	1,087,669,111	5,208,960	51,736,776	9,300,000	1,153,914,847

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(3,440,588)	—	—	(3,440,588)
Total liabilities at fair value	—	(3,440,588)	—	—	(3,440,588)

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

Quarter Ended at 03/31/2020

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2020
a. Assets										
Derivative assets: Options, purchased	89,737,138	—	—	4,479,284	(39,171,905)	4,851,834	—	—	(8,159,575)	51,736,776
Total Assets	89,737,138	—	—	4,479,284	(39,171,905)	4,851,834	—	—	(8,159,575)	51,736,776

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	5,525,616,386	5,467,955,251	7,287,669	5,492,355,780	25,972,937	—	—
Common stock: Unaffiliated**	410,869,343	410,869,343	401,569,343	—	—	9,300,000	—
Common stock: Mutual funds	9,166,882	9,166,882	9,166,882	—	—	—	—
Preferred stock	24,291,258	26,379,865	—	24,291,258	—	—	—
Mortgage loans	667,822,261	644,996,715	—	—	667,822,261	—	—
Cash, cash equivalents, & short-term investments	66,279,402	66,247,967	66,279,402	—	—	—	—
Other invested assets: Surplus notes	20,384,285	16,021,083	—	20,384,285	—	—	—
Securities lending reinvested collateral assets	8,025,628	8,025,628	8,025,628	—	—	—	—
Derivative assets	67,332,103	67,332,103	10,419,225	5,176,102	51,736,776	—	—
Separate account assets	1,978,639,115	1,958,137,999	698,331,296	1,235,164,387	45,143,432	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,657,502,437)	(1,624,229,745)	—	—	(1,657,502,437)	—	—
Fixed-indexed annuity contracts	(1,918,987,735)	(1,888,520,872)	—	—	(1,918,987,735)	—	—
Derivative liabilities	(3,440,588)	(3,440,588)	—	(3,440,588)	—	—	—
Cash collateral payable	(45,880,000)	(45,880,000)	—	(45,880,000)	—	—	—
Separate account liabilities*	(1,321,508,960)	(1,249,812,989)	—	—	(1,321,508,960)	—	—
Securities lending liability	(148,333,137)	(148,333,137)	—	(148,333,137)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by discounting the expected cash flows using current market-consistent rates applicable to the yield. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs. Derivatives included in Level 1 represent the cash deposits with brokers relating to futures. The fair value is based upon the stated amount.

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$15.00. The Company does not intend to sell any investments utilizing NAV.
- 21. Other Items. No Change.
- 22. Events Subsequent. The Company is exposed to potential risk associated with the recent outbreak of a new strain of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation is actively evolving. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to attempt to mitigate the risks posed to business operations by disruptive incidents such as these.

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

Yes [] No [X]

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

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

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

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

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC. Yes [] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []

11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	14,909,293
13. Amount of real estate and mortgages held in short-term investments:	\$	\$
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	166,394,834
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	167,995,204
16.3 Total payable for securities lending reported on the liability page.	\$	148,333,137

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS.....
112245	MILLIMAN	54930042K59JQCZK6Q39	Securities Exchange Commission	DS.....

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

18.2 If no, list exceptions:

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

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	644,996,715
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$
1.32 Residential Mortgages	\$
1.33 Commercial Mortgages	\$
1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$
1.42 Residential Mortgages	\$
1.43 Commercial Mortgages	\$
1.44 Total Mortgages in Process of Foreclosure	\$
	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$
	644,996,715
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only				7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	3,026	1,022,394	0	0	1,025,420
2. Alaska	AK	0	0	0	0	0
3. Arizona	AZ	161	902,840	0	0	903,001
4. Arkansas	AR	0	806,625	0	0	806,625
5. California	CA	3,819	5,832,883	0	0	5,836,702
6. Colorado	CO	1,699	972,162	0	0	973,861
7. Connecticut	CT	26	729,521	0	0	729,547
8. Delaware	DE	0	698,465	0	0	698,465
9. District of Columbia	DC	0	300,000	0	0	300,000
10. Florida	FL	4,517	15,947,142	0	0	15,951,659
11. Georgia	GA	2,925	1,875,579	0	0	1,878,504
12. Hawaii	HI	629	200,499	0	0	201,128
13. Idaho	ID	39	130,221	0	0	130,260
14. Illinois	IL	9,112	4,785,950	0	0	4,795,062
15. Indiana	IN	1,295	1,387,909	0	0	1,389,204
16. Iowa	IA	9,234	769,806	0	0	779,040
17. Kansas	KS	1,219	951,949	0	0	953,168
18. Kentucky	KY	588	2,103,104	0	0	2,103,692
19. Louisiana	LA	0	620,000	0	0	620,000
20. Maine	ME	0	224,807	0	0	224,807
21. Maryland	MD	2,622	1,180,299	0	0	1,182,921
22. Massachusetts	MA	39	1,093,007	0	0	1,093,046
23. Michigan	MI	588	3,929,944	0	0	3,930,532
24. Minnesota	MN	7,320	791,341	0	0	798,661
25. Mississippi	MS	291	600	0	0	891
26. Missouri	MO	2,289	1,069,402	0	0	1,071,691
27. Montana	MT	66	0	0	0	66
28. Nebraska	NE	4,868	350,000	0	0	354,868
29. Nevada	NV	33	566,500	0	0	566,533
30. New Hampshire	NH	0	0	0	0	0
31. New Jersey	NJ	359	3,840,687	0	0	3,841,046
32. New Mexico	NM	485	170,000	0	0	170,485
33. New York	NY	N	225	1,928,670	0	1,928,895
34. North Carolina	NC	53	3,923,151	0	0	3,923,204
35. North Dakota	ND	0	105,024	0	0	105,024
36. Ohio	OH	26,878	13,819,755	0	0	13,846,633
37. Oklahoma	OK	2,605	606,756	0	0	609,361
38. Oregon	OR	73	1,948,031	0	0	1,948,104
39. Pennsylvania	PA	6,641	8,587,098	0	0	8,593,739
40. Rhode Island	RI	0	903,421	0	0	903,421
41. South Carolina	SC	2,131	1,173,461	0	0	1,175,592
42. South Dakota	SD	793	337,042	0	0	337,835
43. Tennessee	TN	387	1,864,103	0	0	1,864,490
44. Texas	TX	1,445	6,929,811	0	0	6,931,256
45. Utah	UT	0	44,732	0	0	44,732
46. Vermont	VT	0	0	0	0	0
47. Virginia	VA	65	1,043,421	0	0	1,043,486
48. Washington	WA	1,702	1,314,261	0	0	1,315,963
49. West Virginia	WV	2,250	226,620	0	0	228,870
50. Wisconsin	WI	617	1,648,824	0	0	1,649,441
51. Wyoming	WY	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0
53. Guam	GU	N	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0
57. Canada	CAN	N	0	0	0	0
58. Aggregate Other Aliens	OT	0	5,884	0	0	5,884
59. Subtotal	XXX	103,114	99,663,701	0	0	99,766,815
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	0	0	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0
95. Totals (Direct Business)	XXX	103,114	99,663,701	0	0	99,766,815
96. Plus Reinsurance Assumed	XXX	21,317	0	0	0	21,317
97. Totals (All Business)	XXX	124,431	99,663,701	0	0	99,788,132
98. Less Reinsurance Ceded	XXX	38,707	0	0	0	38,707
99. Totals (All Business) less Reinsurance Ceded	XXX	85,724	99,663,701	0	0	99,749,425
DETAILS OF WRITE-INS						
58001. ZZ Other Alien	XXX	0	5,884	0	0	5,884
58002.	XXX					
58003.	XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	5,884	0	0	5,884
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 50 R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 7

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	00000	47-3228849			1373 Lex Road Investor Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2014 San Antonio Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2017 Houston Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-4351262			Alta Preston Residences, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1046102			Apex Housing Investor Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1476704			Aravada Kipling Housing Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3057118			Beardsley Inv. Holdings, LLC		AZ	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439068			Belle Housing Investor Holdings, Inc.		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0887717			BP Summerville Investor Holdings, LLC		SC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458332			BY Apartment Investor Holding, LLC		MD	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2431972			Canal Senate Apartments LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0894869			Cape Barnstable Investor Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-8819502			Carmel Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5862349			Carmel Hotel, LLC		IN	N/A	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1449186			Carthage Senior Housing Ltd		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		TX	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	75-2808126			Centreport Partners LP		TX	N/A	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4249257			Charlotte Park Investor Holdings, LLC		NC	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
						Chattanooga Southside Housing Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1650525			Chestnut Healthcare Partners, LP		TN	N/A	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2810787			Cincinnati Analyst Inc		OH	N/A	Columbus Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	23-1691523			Cincinnati CBD Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3238622			Cincinnati New Markets Fund LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	61-1454115			Cleveland East Hotel LLC		OH	N/A	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-0434449			Columbus Life Insurance Co		OH	IA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	99937	31-1191427			Cove Housing Investor Holdings, LLC		OR	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3364944			Covington Apt. Holdings, LLC		AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2300932			Crabtree Common Apt. Investor Holdings, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5593932			Cranberry NP Hotel Company LLC		PA	N/A	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-2524597			Crossings Apt. Holdings		UT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3929236			Dallas City Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3421289			Day Hill Road Land LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-2681473			Dublin Hotel LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1498142			Dunvale Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3945554			Eagle Realty Capital Partners, LLC		OH	N/A	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1290497							Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC		OH	N/A	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779151			Eagle Rose Apt. Holdings, LLC		NY	N/A	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1940957			East Denver Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1596551			Emerging Markets LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	The Western & Southern Life Insurance Co	Ownership	46.730	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	N/A	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP		OH	N/A	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	2.530	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	36.710	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Columbus Life Insurance Co	Ownership	28.580	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	N/A	The Western & Southern Life Insurance Co	Ownership	26.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.		OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	N/A	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K		OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	N/A	FIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	N/A	FIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	N/A	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S		OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	N/A	FIPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	N/A	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	81-1698272			FIPEI IX GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669			FIPEI VI GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561			FIPEI XI GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	N/A	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847			Gerber Life Insurance Company		NY	IA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	N/A	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	N/A	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	N/A	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		OH	N/A	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325			Insurance Profiliment Solutions, LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103			Integrity Life Insurance Co		OH	RE	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874			IR Mail Associates LTD		FL	N/A	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986			Kissimme Investor Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX	N/A	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		IN	N/A	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		OH	N/A	The Lafayette Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	N/A	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co		NY	DS	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	N/A	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113			North Braeswood Meritage Holdings LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144			North Pittsburg Hotel LLC		PA	N/A	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318			Northeast Cincinnati Hotel LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674			NP Cranberry Hotel Holdings, LLC		PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100			Olathe Apt. Investor Holdings, LLC		KS	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1388187			OTR Housing Associates LP		OH	N/A	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553887			Overland Apartments Investor Holdings, LLC		KS	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872			Patterson at First Investor Holdings, LLC		OH	N/A	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	N/A	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	N/A	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	41-3147951			Pretium Residential Real Estate Fund II, LP	NY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	2.50	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	99.750	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	52-206076			Race Street Dev Ltd	OH.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	99.990	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO.. N/A.	Ridgegate Holdings, LLC		Ownership.	52.920	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
						Settlers Ridge Robinson Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-1617717				PA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY.. N/A.	Shelbourne Holdings, LLC		Ownership.	52.920	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	69.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC	MN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC	KY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	25.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH.. N/A.	2014 San Antonio Trust Agreement		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
						Southside Tunnel Apts. Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-2306231				PA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings,LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC	TX.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	62.720	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	65242	35-0457540		The Lafayette Life Insurance Co ..	OH.. N/A.	Western & Southern Financial Group, Inc..		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	70483	31-0487145			The Western & Southern Life Insurance Co ..	OH.. UDP.	Western & Southern Financial Group, Inc..		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.	OH.. N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.	NE.. N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	29.840	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	Tri-State Ventures II, LLC		Ownership.	0.500	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	12.500	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	Tri-State Ventures, LLC		Ownership.	0.630	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures, Inc.	OH.. N/A.	IFS Financial Services, Inc.		Ownership.	100.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	100.000	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			Tri-State Ventures, LLC	OH.. N/A.	Western-Southern Life Assurance Co ..		Ownership.	40.740	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	29.630	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	The Lafayette Life Insurance Co ..		Ownership.	14.810	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	National Integrity Life Insurance Co ..		Ownership.	14.810	Western & Southern Mutual Holding Co ..	N.		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-2679115			WSLR Holdings LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	99.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	72-1388889			Vulcan Hotel LLC		.AL.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	Y.	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.		.OH.	.UIP.	Western & Southern Mutual Holding Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co		.OH.	.UIP.	Western & Southern Mutual Holding Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.92622	31-1000236			Western-Southern Life Assurance Co		.OH.	.IA.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	60.490	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	90.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	95.320	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	24.490	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843662			WSLR Skypoint LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N.	

13.4

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

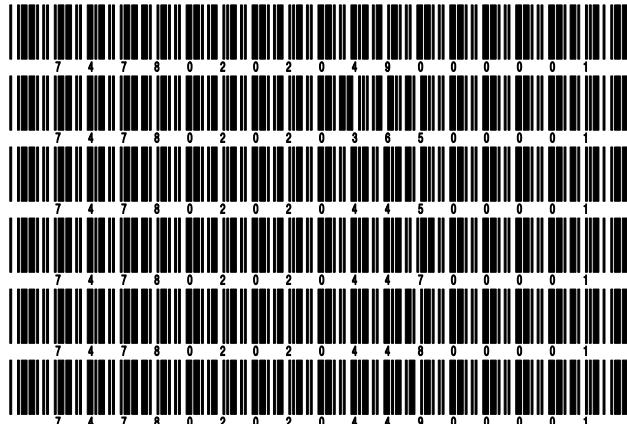
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve Adjustment	(14,810)	3,853	..(14,450)
2705. Experience Refund	0	0	17,157
2797. Summary of remaining write-ins for Line 27 from overflow page	(14,810)	3,853	2,707

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	668,295,405	571,159,138
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		77,218,275
2.2 Additional investment made after acquisition	6,884,513	32,099,853
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	30,183,199	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		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	644,996,719	668,295,405
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	644,996,719	668,295,405
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	644,996,719	668,295,405

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	282,276,525	203,200,188
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		60,000,000
2.2 Additional investment made after acquisition	4,206,915	18,307,573
3. Capitalized deferred interest and other		0
4. Accrual of discount .....	.16	.62
5. Unrealized valuation increase (decrease)	(22,021,262)	19,763,682
6. Total gain (loss) on disposals		(23,125)
7. Deduct amounts received on disposals	5,401,568	18,895,354
8. Deduct amortization of premium and depreciation	4,328	16,783
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized .....	.3,476	.59,719
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	259,052,822	282,276,525
12. Deduct total nonadmitted amounts .....	.844,021	.888,526
13. Statement value at end of current period (Line 11 minus Line 12)	258,208,801	281,387,999

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,243,789,656	6,072,258,698
2. Cost of bonds and stocks acquired	350,637,332	1,037,870,945
3. Accrual of discount	1,064,113	7,721,369
4. Unrealized valuation increase (decrease)	(98,253,377)	128,798,666
5. Total gain (loss) on disposals	2,382,032	17,994,168
6. Deduct consideration for bonds and stocks disposed of	202,612,568	992,705,063
7. Deduct amortization of premium	5,432,755	19,003,815
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		11,335,319
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	.112,302	2,190,007
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	6,291,686,735	6,243,789,656
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,291,686,735	6,243,789,656

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,361,248,127	164,031,050	251,852,381	(100,993,545)	3,172,433,251			3,361,248,127
2. NAIC 2 (a)	1,755,990,814	1,310,168,499	1,233,162,159	37,341,911	1,870,339,065			1,755,990,814
3. NAIC 3 (a)	225,602,256	2,000,000	6,560,756	55,672,623	276,714,123			225,602,256
4. NAIC 4 (a)	132,716,966	5,749,810	3,081,289	(819,456)	134,566,031			132,716,966
5. NAIC 5 (a)	6,822,627	0	21,631	4,374,312	11,175,308			6,822,627
6. NAIC 6 (a)	11,039,561	0	0	55,513	11,095,074			11,039,561
7. Total Bonds	5,493,420,351	1,481,949,359	1,494,678,216	(4,368,642)	5,476,322,852	0	0	5,493,420,351
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	11,964,245	15,000,000	1,028,562	0	25,935,683			11,964,245
10. NAIC 3	444,183	0	0	0	444,183			444,183
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	12,408,428	15,000,000	1,028,562	0	26,379,866	0	0	12,408,428
15. Total Bonds and Preferred Stock	5,505,828,779	1,496,949,359	1,495,706,778	(4,368,642)	5,502,702,718	0	0	5,505,828,779

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

NAIC 1 \$5,380,624 ; NAIC 2 \$2,986,975 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,238,983	XXX	1,238,983	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,061,867	0
2. Cost of short-term investments acquired	1,238,983	7,661,683
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	5,061,867	2,599,816
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,238,983	5,061,867
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,238,983	5,061,867

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	96,799,914
2. Cost Paid/(Consideration Received) on additions	6,165,409
3. Unrealized Valuation increase/(decrease)	(44,366,528)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	4,663,371
6. Considerations received/(paid) on terminations	9,789,885
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	53,472,281
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	53,472,281

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,729,817
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	8,689,395
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	(3,879,716)
3.14 Section 1, Column 18, prior year	(472,453) (3,407,263) (3,407,263)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	(3,879,716)
3.24 Section 1, Column 19, prior year	(472,453)
3.25 SSAP No. 108 adjustments	(3,407,263) (3,407,263)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	8,250,045
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	8,250,045
4.23 SSAP No. 108 adjustments	8,250,045
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)	10,419,212
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	10,419,212

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
NONE

STATEMENT AS OF MARCH 31, 2020 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.....	.....53,472,290
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....10,419,212
3. Total (Line 1 plus Line 2).....	.....63,891,502
4. Part D, Section 1, Column 5 .....	.....67,332,090
5. Part D, Section 1, Column 6 .....	.....(3,440,588)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....0

Fair Value Check

7. Part A, Section 1, Column 16 .....	.....53,472,290
8. Part B, Section 1, Column 13 .....	.....0
9. Total (Line 7 plus Line 8) .....	.....53,472,290
10. Part D, Section 1, Column 8 .....	.....56,912,878
11. Part D, Section 1, Column 9 .....	.....(3,440,588)
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 .....	.....10,419,225
15. Part D, Section 1, Column 11 .....	.....10,419,225
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	246,463,257	74,820,689
2. Cost of cash equivalents acquired	1,503,324,170	4,985,416,038
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	63,855	57,097
6. Deduct consideration received on disposals	1,691,606,735	4,813,830,567
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	58,244,547	246,463,257
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	58,244,547	246,463,257

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter.								
1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0009073	Seattle	WA		03/28/2018	5.220	0	1,547,886	69,420.00
0009077	Noblesville	IN		09/10/2019	5.250	0	5,336,627	41,700.00
0599999. Mortgages in good standing - Commercial mortgages all other						0	6,884,513	111,120.00
0899999. Total Mortgages in good standing						0	6,884,513	111,120.00
1699999. Total - Restructured Mortgages						0	0	
2499999. Total - Mortgages with overdue interest over 90 days						0	0	
3299999. Total - Mortgages in the process of foreclosure						0	0	
3399999 - Totals						0	6,884,513	111,120.00

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other- Than- Temporary Impairment Recognized	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consider- ation	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal			
0009048	Naples	FL		03/04/2010	02/19/2020	6,816,422	0	0	0	0	0	6,774,239	6,774,239	0	0	0	
0009057	Aurora	CO		10/08/2015	01/10/2020	20,437,580	0	0	0	0	0	20,437,580	20,437,580	0	0	0	
0199999. Mortgages closed by repayment							27,254,002	0	0	0	0	0	0	27,211,819	27,211,819	0	0
0009044	Springville	UT		04/05/2006		2,610,215	0	0	0	0	0	0	0	40,370	0	0	0
0009047	Ocala	FL		10/19/2007		1,774,828	0	0	0	0	0	0	0	317,325	0	0	0
0009048	Naples	FL		03/04/2010		6,816,422	0	0	0	0	0	0	0	42,183	0	0	0
0009049	City of Industry	CA		06/02/2011		3,921,736	0	0	0	0	0	0	0	35,095	0	0	0
0009050	Houston	TX		09/28/2011		5,621,466	0	0	0	0	0	0	0	86,296	0	0	0
0009052	Brentwood	TN		07/17/2014		7,504,036	0	0	0	0	0	0	0	150,807	0	0	0
0009053	Frankfort	KY		12/12/2014		15,422,572	0	0	0	0	0	0	0	267,212	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,014,889	0	0	0	0	0	0	0	158,248	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,408,086	0	0	0	0	0	0	0	105,276	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,356,533	0	0	0	0	0	0	0	69,080	0	0	0
0009058	Westfield	IN		11/03/2015		23,685,097	0	0	0	0	0	0	0	114,717	0	0	0
0009059	Cincinnati	OH		11/12/2015		22,647,682	0	0	0	0	0	0	0	89,018	0	0	0
0009060	Vineyard	UT		12/07/2015		30,324,319	0	0	0	0	0	0	0	149,625	0	0	0
0009061	Westminster	CO		08/01/2016		35,219,782	0	0	0	0	0	0	0	151,565	0	0	0
0009062	Humble	TX		08/03/2016		21,111,437	0	0	0	0	0	0	0	105,778	0	0	0
0009063	Charleston	SC		10/14/2016		24,630,998	0	0	0	0	0	0	0	103,302	0	0	0
0009064	Columbus	OH		10/31/2016		37,447,399	0	0	0	0	0	0	0	158,898	0	0	0
0009065	Washington	DC		11/04/2016		32,457,202	0	0	0	0	0	0	0	129,359	0	0	0
0009066	Westfield	IN		11/22/2016		10,054,644	0	0	0	0	0	0	0	43,195	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,883,849	0	0	0	0	0	0	0	129,736	0	0	0

E02

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
0009068	Dayton	OH		02/17/2017		10,767,805	0	0	0	0	0	0	0	45,159	0	0	0	
0009069	Las Vegas	NV		04/07/2017		13,196,413	0	0	0	0	0	0	0	356	0	0	0	
0009070	Louisville	KY		04/20/2017		36,000,000	0	0	0	0	0	0	0	94,134	0	0	0	
0009071	Naples	FL		08/07/2017		31,256,983	0	0	0	0	0	0	0	144,740	0	0	0	
0009072	Columbus	OH		10/25/2017		43,439,729	0	0	0	0	0	0	0	180,903	0	0	0	
0009074	EL Paso	TX		06/13/2018		6,804,238	0	0	0	0	0	0	0	46,964	0	0	0	
0009078	Louisville	KY		09/19/2019		5,000,000	0	0	0	0	0	0	0	12,041	0	0	0	
0299999. Mortgages with partial repayments							492,378,360	0	0	0	0	0	0	0	2,971,382	0	0	0
0599999 - Totals							519,632,362	0	0	0	0	0	0	27,211,819	30,183,201	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbo	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	IFE	10/24/2016		352,364			2,744,225	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016	1	0	352,364	0	2,744,225	XXX
1999999. Joint Venture Interests - Common Stock - Unaffiliated	AUDAX MEZZANINE IV Audax Direct Lending Solutions D Benefit Street Partners Debt Fund IV LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	WILMINGTON WILMINGTON WILMINGTON NEW YORK	DE DE DE NY	AUDAX MEZZANINE IV Audax Direct Lending Solutions D Benefit Street Partners Debt Fund IV LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		09/30/2016 10/24/2018 01/24/2017 01/05/2012	2 2 2 2	59,688 1,807,160 1,167,983 19,720		800,000 0 0 0	1,900,000 1,900,000 3,173,494 252,123	2,160 9,144,609 1,160 1,950
2599999. Joint Venture Interests - Other - Unaffiliated								0	3,054,551	0	18,695,017	XXX
4899999. Total - Unaffiliated								0	4,206,915	0	23,339,242	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	4,206,915	0	23,339,242	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value Less Encum- brances on Disposal	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value Less Encum- brances on Disposal							
652508-10-8	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	01/13/2020	290,296			0		290,296							0	
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	01/17/2020	1,277,843			0		1,277,843							0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated	Maranon Sr Credit Strategies Goldman Sachs LP LP	CHICAGO New York	IL NY	Maranon Sr Credit Strategies Goldman Sachs LP LP	09/21/2017 07/18/2016	02/27/2020 01/27/2020	84,916 371,220	0	0	0	0	0	0	1,568,139	1,568,139	1,568,139	0	0	0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated	Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	02/19/2020	456,137	0	0	0	0	0	0	456,137	456,137	456,137	0	0	0	
2299999. Joint Venture Interests - Real Estate - Affiliated	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D Benefit Street Partners Debt Fund IV LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP TCW Direct Lending LLC	CAYMAN ISLANDS WILMINGTON WILMINGTON WILMINGTON NEW YORK LOS ANGELES	CY.M DE DE DE NY CA	Ares Capital Europe II AUDAX MEZZANINE IV Audax Direct Lending Solutions D Benefit Street Partners Debt Fund IV LP NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP TCW Direct Lending LLC	03/27/2013 09/30/2016 10/24/2018 01/24/2017 01/05/2012 03/31/2015	03/11/2020 01/09/2020 01/24/2020 03/04/2020 01/03/2020 03/04/2020	114,095 129,246 110,675 245,500 1,429,056 1,307,692						0	114,095 129,246 110,675 245,500 1,429,056 1,307,692	114,095 129,246 110,675 245,500 1,429,056 1,307,692	114,095 129,246 110,675 245,500 1,429,056 1,307,692	0	0	0	
2599999. Joint Venture Interests - Other - Unaffiliated							3,336,264	0	0	0	0	0	0	3,336,264	3,336,264	3,336,264	0	0	0	
4899999. Total - Unaffiliated							5,360,540	0	0	0	0	0	0	5,360,540	5,360,540	5,360,540	0	0	132,511	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
4999999. Total - Affiliated							0	0	0	0	0	0	41,029	41,029	0	0	0	0
5099999 - Totals							5,360,540	0	0	0	0	0	5,401,569	5,401,569	0	0	0	132,511

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
36176F-2C-1	G2 G2 765171 5.04% 12/20/61		.03/03/2020	Interest Capitalization	154	.154	.154	.0	1...
36176F-25-0	G2 G2 765164 3.64% 10/20/61		.03/01/2020	Interest Capitalization	521	.521	.521	.0	1...
36176F-Z9-2	G2 G2 765168 4.94% 11/20/61		.03/01/2020	Interest Capitalization	43	.43	.43	.0	1...
36230U-YL-7	G2 G2 759715 4.70% 10/20/61		.03/01/2020	Interest Capitalization	145	.145	.145	.0	1...
36297E-ZY-4	G2 G2 710059 4.50% 11/20/60		.03/01/2020	Interest Capitalization	2,169	.2,169	.2,169	.0	1...
690353-4F-1	OPIC AGENCY DEBENTURES 1.543% 09/20/27		.02/24/2020	BANK OF AMERICA SEC	600,000	.600,000	.600,000	.2,054	1...
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.90% 04/20/35		.01/13/2020	STIFEL NICHOLAS	6,000,000	.6,000,000	.6,000,000	.0	1...
912810-SH-2	U S TREASURY 2.875% 05/15/49		.02/04/2020	Various	4,613,645	.3,900,000	.3,900,000	.25,030	1...
912810-SL-3	U S TREASURY 2.000% 02/15/50		.03/11/2020	MORGAN STANLEY FIXED INC	1,462,744	.1,230,000	.1,230,000	.1,757	1...
0599999. Subtotal - Bonds - U.S. Governments						12,679,421	11,733,032	28,841	XXX
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D.	.01/15/2020	JEFFERIES & CO	894,207	.762,000	.762,000	.3,387	2FE...
195325-DO-5	COLOMBIA, REPUBLIC OF SOVEREIGN 5.200% 05/15/49	D.	.01/22/2020	JEFFERIES & CO	3,649,500	3,000,000	3,000,000	.29,900	2FE...
698299-BM-5	REPUBLIC OF PANAMA SOVEREIGN 4.500% 04/15/56	D.	.03/26/2020	HONG KONG SHANGHAI BK	326,000	.326,000	.326,000	.0	2FE...
91087B-AG-5	UNITED MEXICAN STATES SOVEREIGN 4.500% 01/31/50	D.	.03/02/2020	JPM FUNDS RECAP	786,040	.688,000	.688,000	.2,924	2FE...
1099999. Subtotal - Bonds - All Other Governments						5,655,747	4,776,000	36,211	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2020	Interest Capitalization	64,698	.64,698	.64,698	.0	1...
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.03/01/2020	Interest Capitalization	68,436	.68,436	.68,436	.0	1...
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2020	Interest Capitalization	21,646	.21,646	.21,646	.0	1...
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.03/01/2020	Interest Capitalization	90,483	.90,483	.90,483	.0	1...
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		.03/01/2020	Interest Capitalization	31,999	.31,999	.31,999	.0	1...
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		.03/12/2020	BARCLAYS	7,000,000	7,000,000	7,000,000	.2,791	1FE...
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.070% 01/16/25		.03/10/2020	BARCLAYS	10,000,000	10,000,000	10,000,000	.969	1FE...
3199999. Subtotal - Bonds - U.S. Special Revenues						17,277,262	17,277,262	3,780	XXX
00206R-CP-5	AT&T INC 4.500% 05/15/35		.01/15/2020	CITIGROUP GLOBAL MKTS	998,841	.886,000	.886,000	.6,867	2FE...
00287Y-AW-9	ABBVIE INC 4.450% 05/14/46		.01/15/2020	MIZUHO SECURITIES USA INC	1,288,035	.1,175,000	.1,175,000	.9,150	2FE...
00724P-AB-5	ADODE INC 1.900% 02/01/25		.01/22/2020	Various	1,376,207	.1,378,000	.1,378,000	.0	1FE...
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		.02/26/2020	SUSQUEHANNA	2,478,800	.2,000,000	.2,000,000	.10,272	1FE...
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		.03/04/2020	US BANCORP	1,427,031	.1,246,000	.1,246,000	.21,438	2FE...
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		.01/15/2020	TD SECURITIES	1,488,077	.1,432,000	.1,432,000	.9,189	1FE...
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		.03/27/2020	J P MORGAN SEC FIXED INC	1,302,869	.1,320,000	.1,320,000	.0	2FE...
02665W-BS-9	AMERICAN HONDA FINANCE 2.097% 07/20/20		.03/27/2020	TD SECURITIES	3,467,380	.3,500,000	.3,500,000	.14,218	1FE...
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		.01/13/2020	WELLS FARGO	1,017,924	.948,000	.948,000	.16,788	2FE...
037833-BX-7	APPLE INC 4.650% 02/23/46		.01/15/2020	WELLS FARGO	1,203,581	.948,000	.948,000	.17,633	1FE...
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		.01/08/2020	BANK of AMERICA SEC	1,495,290	.1,500,000	.1,500,000	.0	2FE...
060505-FQ-2	BANK OF AMERICA CORP 4.300% 12/29/49		.01/21/2020	BANK of AMERICA SEC	2,000,000	2,000,000	2,000,000	.0	2FE...
06051G-FM-6	BANK OF AMERICA CORP 4.000% 01/22/25		.01/15/2020	MARKET AXESS	1,818,413	.1,695,000	.1,695,000	.32,958	2FE...
06051G-GL-7	BANK OF AMERICA CORP 3.705% 04/24/28		.01/15/2020	MILLENNIUM ADVISORS	1,237,294	.1,152,000	.1,152,000	.9,840	1FE...
06406R-AE-7	BANK OF NY MELLON CORP 2.950% 01/29/23		.01/09/2020	NATIONAL INT Active Corp 26	1,491,799	.1,449,000	.1,449,000	.18,998	1FE...
067316-AH-2	BARCARDI 5.300% 05/15/48		.01/09/2020	MIZUHO SECURITIES USA INC	1,182,450	1,000,000	1,000,000	.8,539	2FE...
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.02/25/2020	Various	821,307	.833,000	.833,000	.13,057	4FE...
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		.02/10/2020	BANK of AMERICA SEC	380,000	.380,000	.380,000	.0	4FE...
096630-AB-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		.01/15/2020	BARCLAYS	1,503,407	.1,445,000	.1,445,000	.357	2FE...
10112R-AZ-7	BOSTON PROPERTIES LP 3.200% 01/15/25		.01/15/2020	RAYMOND JAMES	1,365,147	.1,308,000	.1,308,000	.233	2FE...
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41		.01/15/2020	JPM FUNDS RECAP	1,190,538	.1,010,000	.1,010,000	.34,982	2FE...
110122-BU-1	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		.01/15/2020	MORGAN STANLEY FIXED INC	1,248,156	.954,000	.954,000	.20,140	1FE...
11135F-AA-9	BROADCOM INC 3.125% 04/15/21		.01/16/2020	Various	1,383,468	.1,365,000	.1,365,000	.10,976	2FE...
12189A-AA-9	BURLINGTON NORTH SANTA FE 5.750% 05/01/40		.01/15/2020	MORGAN STANLEY FIXED INC	1,576,169	.1,144,000	.1,144,000	.13,887	1FE...
125523-AH-3	CIGNA CORP 4.375% 10/15/28		.01/15/2020	CREDIT SUISSE FIRST BOSTON	1,104,357	.989,000	.989,000	.11,058	2FE...
126650-CN-8	CVS CORP 5.125% 07/20/45		.01/15/2020	MORGAN STANLEY FIXED INC	853,230	.719,000	.719,000	.18,117	2FE...
126650-CX-6	CVS CORP 4.300% 03/25/28		.01/15/2020	MORGAN STANLEY FIXED INC	1,657,444	.1,507,000	.1,507,000	.20,160	2FE...
14162V-AB-2	SABRA HEALTH CARE LP 5.125% 08/15/26		.01/13/2020	SUMRIDGE PARTNERS	1,197,466	.1,100,000	.1,100,000	.22,941	2FE...
14448C-AB-0	CARRIER GLOBAL CORP 3.377% 04/05/40		.02/13/2020	GOLDMAN SACHS	14,999,400	.15,000,000	.15,000,000	.0	2FE...
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		.01/15/2020	CREDIT SUISSE FIRST BOSTON	1,187,413	.927,000	.927,000	.14,025	2FE...
172967-KR-1	CITI GROUP 4.750% 05/18/46		.01/15/2020	JANE STREET EXECUTION SERVICES	756,119	.625,000	.625,000	.4,865	2FE...
172967-KY-6	CITI GROUP 3.200% 10/21/26		.01/15/2020	BNY MELLON CAPITAL MARKETS	1,129,256	.1,081,000	.1,081,000	.8,264	2FE...
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		.01/15/2020	WELLS FARGO	1,123,100	.1,021,000	.1,021,000	.5,871	1FE...
20030N-CT-6	COMCAST CORP 4.150% 10/15/28		.01/15/2020	J P MORGAN SEC FIXED INC	1,081,544	.957,000	.957,000	.10,150	1FE...
22540A-BT-4	CSFB 1997-1R 1M5 7.639% 09/30/24		.03/01/2020	Interest Capitalization	.49	.49	.49	.0	1FM...
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		.03/26/2020	KEY BANC-MCDONALD	1,547,803	.1,539,000	.1,539,000	.9,332	2FE...
233851-BV-5	DAIMLER FINANCE NA LLC 2.450% 05/18/20		.01/14/2020	LLOYDS SECURITIES	2,704,688	.2,700,000	.2,700,000	.10,658	1FE...

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		.01/06/2020			.1,499,205	.1,500,000	.0	1FE
254687-FK-7	DISNEY 1.750% 08/30/24		.01/15/2020	STIFEL NICHOLAS		.1,423,859	.1,431,000	.9,113	1FE
257375-AP-0	DOMINION GAS HLDGS LLC 3.000% 11/15/29		.03/27/2020	KEY BANC-MCDONALD		.4,553,850	.5,000,000	.54,167	2FE
260543-CN-1	DOW CHEMICAL CO 4.550% 11/30/25		.01/01/2020	Tax Free Exchange		.103,908	.104,000	.2,300	2FE
268841-AH-2	EQT CORP 6.125% 02/01/25		.01/15/2020	Various		.1,128,556	.1,126,000	.0	3FE
278865-BE-9	ECOLAB INC 4.800% 03/24/30		.03/20/2020	Various		.1,194,540	.1,190,000	.0	1FE
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		.01/23/2020	Various		.1,076,163	.1,021,000	.15,443	2FE
29278N-AR-0	ENERGY TRANSFER PARTNERS 4.950% 06/15/28		.01/09/2020	NATIONAL INT Active Corp 26		.1,356,150	.1,241,000	.4,095	2FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		.01/07/2020	DEUTSCHE BANK		.1,998,280	.2,000,000	.0	2FE
29444U-BD-7	EQUINIX INC 2.900% 11/18/26		.01/15/2020	CITIGROUP GLOBAL MKTS		.1,192,656	.1,181,000	.5,613	2FE
31428X-AW-6	FEDEX CORP 5.100% 01/15/44		.01/30/2020	Various		.1,540,868	.1,340,000	.1,633	2FE
316770-BK-4	FIFTH THIRD BANK 2.200% 10/30/20		.03/10/2020	HILLTOP SECURITIES INC		.1,005,210	.1,000,000	.8,067	1FE
31946M-AA-1	FIRST CITIZENS BANSHARE 3.375% 03/15/30		.02/27/2020	PIPER JAFFRAY		.2,000,000	.2,000,000	.0	2FE
337738-AU-2	FISERV INC 3.500% 07/01/29		.01/15/2020	WELLS FARGO		.1,540,817	.1,451,000	.2,257	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		.03/11/2020	STIFEL NICHOLAS		.2,019,400	.2,000,000	.17,561	2FE
341081-FZ-5	FLORIDA PR & LT CO 2.850% 04/01/25		.03/24/2020	WELLS FARGO		.59,388	.600,000	.0	1FE
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		.01/09/2020	NATIONAL INT Active Corp 26		.691,380	.672,000	.11,128	2FE
345397-ZB-6	FORD MOTOR CREDIT 4.542% 08/01/26		.01/15/2020	CITIGROUP GLOBAL MKTS		.725,762	.705,000	.14,765	2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.02/27/2020	Cantor Fitzgerald Fixed		.878,815	.833,000	.22,711	3FE
37045X-BW-5	GENERAL MOTORS FINL CO 3.950% 04/13/24		.01/15/2020	MORGAN STANLEY FIXED INC		.715,464	.684,000	.7,055	2FE
37940X-AA-0	GLOBAL PAYMENTS INC 2.650% 02/15/25		.01/02/2020	J P MORGAN SEC FIXED INC		.1,511,550	.1,500,000	.15,679	2FE
38141G-IWL-4	GOODMAN SACHS GROUP INC 3.691% 06/05/28		.01/15/2020	TD SECURITIES		.820,692	.768,000	.3,307	2FE
38141G-INN-0	GOODMAN SACHS GROUP INC 2.801% 07/24/23		.01/15/2020	BANK OF AMERICA SEC		.1,379,007	.1,363,000	.9,449	2FE
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		.03/04/2020	Various		.1,531,187	.1,537,000	.0	2FE
437076-AV-4	HOME DEPOT 5.950% 04/01/41		.01/15/2020	DEUTSCHE BANK		.1,176,728	.826,000	.14,471	1FE
446150-AM-6	HUNTINGTON BANSHARES INC 4.000% 05/15/25		.01/09/2020	NATIONAL INT Active Corp 26		.1,511,435	.1,397,000	.8,382	2FE
446150-AS-3	HUNTINGTON BANSHARES INC 2.550% 02/04/30		.01/28/2020	MORGAN STANLEY FIXED INC		.1,120,466	.1,125,000	.0	2FE
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		.02/05/2020	MITSUBISHI UFJ SECURITIES		.1,513,180	.1,516,000	.0	2FE
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		.02/05/2020	MITSUBISHI UFJ SECURITIES		.4,984,950	.5,000,000	.0	2FE
46591T-AC-8	JPMUT 2020-2 A3 3.500% 07/25/50		.02/19/2020	J P MORGAN SEC FIXED INC		.2,558,984	.2,500,000	.6,563	1FE
46647P-AM-8	JPMORGAN CHASE & CO 3.509% 01/23/29		.01/15/2020	BANK OF AMERICA SEC		.1,520,305	.1,424,000	.24,151	1FE
46647P-AQ-9	JPMORGAN CHASE & CO 2.536% 04/23/24		.01/09/2020	NATIONAL INT Active Corp 26		.1,095,678	.1,093,000	.6,309	1FE
48128B-AG-6	JPMORGAN CHASE & CO 4.600% Perpet.		.01/15/2020	J P MORGAN SEC FIXED INC		.5,000,000	.5,000,000	.0	2FE
500760-AR-7	KRAFT FOODS GROUP INC-W/1 6.875% 01/26/39		.01/15/2020	JANE STREET EXECUTION SERVICES		.1,669,107	.1,306,000	.42,649	3FE
501044-CR-0	KROGER CO 5.000% 04/15/42		.01/15/2020	MARKET AXESS		.1,206,089	.1,060,000	.13,544	2FE
521865-BB-0	LEAR CORP 3.500% 05/30/30		.02/20/2020	BANK OF AMERICA SEC		.4,988,700	.5,000,000	.0	2FE
548661-DU-8	LOWES COMPANIES 4.500% 04/15/30		.03/24/2020	J P MORGAN SEC FIXED INC		.6,762,248	.6,795,000	.0	2FE
571903-BC-6	MARRIOTT INTERNATIONAL-CL A 2.125% 10/03/22		.01/15/2020	MARKET AXESS		.1,482,050	.1,478,000	.9,073	2FE
57629W-CR-9	MASMUTAL GLOBAL FUND 2.024% 01/07/22		.01/10/2020	BANK OF AMERICA SEC		.5,500,000	.5,500,000	.0	1FE
576360-AR-5	MASTERCARD INC 3.300% 03/26/27		.03/24/2020	CITIGROUP GLOBAL MKTS		.1,193,660	.1,197,000	.0	1FE
58013M-FP-4	MCDONALD'S CORP 3.500% 07/01/27		.03/25/2020	Various		.10,704,441	.10,654,000	.0	2FE
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		.01/09/2020	J P MORGAN SEC FIXED INC		.2,000,000	.2,000,000	.0	1FE
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		.01/15/2020	CREDIT SUISSE FIRST BOSTON		.763,024	.686,000	.10,338	1FE
595112-BQ-5	MICRON TECHNOLOGY INC 4.663% 02/15/30		.02/25/2020	PBC/DAIN		.6,744,780	.6,000,000	.9,326	2FE
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		.01/16/2020	MORGAN STANLEY FIXED INC		.7,000,000	.7,000,000	.0	1FE
61761J-ZN-2	MORGAN STANLEY 3.950% 04/23/27		.01/15/2020	MORGAN STANLEY FIXED INC		.1,657,416	.1,535,000	.14,148	2FE
628530-BK-2	MYLAN LABORATORIES INC 4.450% 04/15/28		.02/19/2020	Various		.1,415,975	.1,276,000	.20,159	2FE
64952II-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		.01/09/2020	NATIONAL INT Active Corp 26		.1,524,792	.1,459,000	.21,763	1FE
654106-AM-5	NIKE INC 3.375% 03/27/50		.03/25/2020	BANK OF AMERICA SEC		.642,826	.645,000	.0	1FE
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		.01/30/2020	SUSQUEHANNA		.1,140,625	.907,000	.14,868	2FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		.01/02/2020	KEY BANC-MCDONALD		.1,017,061	.950,000	.9,753	1FE
67021C-AP-2	NSTAR ELECTRIC 3.950% 04/01/30		.03/23/2020	MITSUBISHI UFJ SECURITIES		.2,983,560	.3,000,000	.0	1FE
68902V-AA-5	OTIS WORLDWIDE CORP 3.12% 02/15/40		.02/19/2020	CITIGROUP GLOBAL MKTS		.6,999,020	.7,000,000	.0	2FE
69349A-AA-0	PNC CAPITAL TRUST C 2.150% 06/01/28		.01/30/2020	SEAPORT GROUP LLC		.237,048	.249,000	.1,096	2FE
695114-CQ-8	PACIFIC CORP 5.750% 04/01/37		.01/15/2020	MORGAN STANLEY FIXED INC		.1,704,011	.1,260,000	.21,333	1FE
744446-CN-9	PUBLIC SERVICE COLORADO 3.800% 06/15/47		.01/09/2020	NATIONAL INT Active Corp 26		.1,175,319	.1,071,000	.2,713	1FE
747262-AY-9	QVC INC 4.750% 02/15/27		.01/30/2020	Various		.3,815,200	.3,789,000	.0	2FE
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		.01/02/2020	J P MORGAN SEC FIXED INC		.1,522,515	.1,500,000	.15,521	2FE
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		.01/15/2020	CITIGROUP GLOBAL MKTS		.1,173,994	.1,084,000	.4,690	2FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	CITIGROUP GLOBAL MKTS		.190,000	.190,000	.0	4FE
824349-AX-4	SHERWIN-WILLIAMS CO THE 4.500% 06/01/47		.01/15/2020	WELLS FARGO		.1,336,787	.1,156,000	.6,647	2FE

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		03/10/2020	Various	886,841	.891,000			2FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		01/14/2020	WELLS FARGO	1,146,017	1,024,000		15,853	2FE
871829-BL-0	SYSCO CORP 5.950% 04/01/30		03/31/2020	Various	969,309	.956,000		0	2FE
88579Y-BM-2	3M CO. 2.650% 04/15/25		03/25/2020	Various	1,160,512	1,155,000		1FE	
89173F-AE-0	TPMT 2017-1 B1 3.94% 10/25/56		01/16/2020	BROWNSTONE INV GROUP,LLC	5,258,594	5,000,000		11,078	1FM
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		01/15/2020	GOLDMAN SACHS	1,169,547	.909,000		11,643	2FE
92826C-AE-2	VISA INC 4.150% 12/14/35		01/15/2020	BANK OF AMERICA SEC	1,085,175	.910,462		3,462	1FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		01/16/2020	SUSQUEHANNA	1,112,196	1,021,000		14,039	2FE
931142-EL-3	WAL-MART 2.850% 07/08/24		01/15/2020	CREDIT SUISSE FIRST BOSTON	1,381,040	1,328,000		946	1FE
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		01/15/2020	BNY MELLON CAPITAL MARKETS	.907,524	.853,000		14,856	2FE
95040Q-AC-8	WELLTOWER INC 4.250% 04/01/26		01/16/2020	Various	1,089,497	.992,000		12,728	2FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		02/20/2020	MORGAN STANLEY HI-YLD	1,352,000	1,352,000		0	4FE
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A.	01/14/2020	KEY BANC-MCDONALD	.881,065	.665,000		13,970	2FE
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	01/02/2020	J P MORGAN SEC FIXED INC	1,116,910	1,000,000		3,063	3FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	02/27/2020	Cantor Fitzgerald Fixed	856,935	.834,000		15,163	4FE
00507U-AS-0	ALLERGAN FUNDING SCS 3.800% 03/15/25	D.	01/15/2020	RBC/DAIN	.896,564	.843,000		10,856	2FE
00973R-AA-3	AKER BP ASA 3.000% 01/15/25	D.	01/08/2020	Various	1,497,930	1,500,000		0	2FE
03765Y-AU-8	APID 2015-234 AR 3.056% 04/15/33	D.	02/07/2020	BARCLAYS	3,080,000	3,080,000		9,980	1FE
06738E-BE-4	BARCLAYS PLC 4.610% 02/15/23	D.	01/15/2020	MORGAN STANLEY FIXED INC	1,438,662	1,377,000		26,803	2FE
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D.	01/08/2020	CREDIT AGRICOLE SECURITIES	4,969,600	5,000,000		0	2FE
22546Q-AP-2	CREDIT SUISSE NEW YORK 3.625% 09/09/24	D.	01/15/2020	JANE STREET EXECUTION SERVICES	1,021,009	.959,000		12,360	1FE
22550U-AA-9	CREDIT SUISSE NEW YORK 2.050% 02/04/22	D.	01/30/2020	CREDIT SUISSE FIRST BOSTON	5,900,000	5,900,000		0	1FE
23291K-AJ-4	DH EUROPE FINANCE II 3.250% 11/15/39	D.	01/15/2020	US BANCORP	1,497,993	1,461,000		9,233	2FE
29092H-AA-0	EMBRAER NETHERLANDS FINA 5.050% 06/15/23	D.	01/15/2020	J P MORGAN SEC FIXED INC	.596,700	.542,424		2FE	
29092H-AB-8	EMBRAER NETHERLANDS FINA 5.400% 02/01/27	D.	01/15/2020	SUSQUEHANNA	.625,317	.550,000		13,695	2FE
29287T-AA-7	ENGIE ENERGIA CHILE SA 3.400% 01/28/30	D.	01/23/2020	SCOTIA	9,929,600	10,000,000		0	2FE
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D.	01/15/2020	JANE STREET EXECUTION SERVICES	.748,953	.684,000		.5,204	2FE
40052V-AB-0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D.	01/23/2020	BBVA	.572,490	.547,000		.137	2FE
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/28	D.	01/15/2020	HONG KONG SHANGHAI BK	1,130,812	1,055,000		.5,943	1FE
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D.	01/09/2020	NATIONAL INT Active Corp 26	1,624,123	1,584,000		.22,792	2FE
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D.	01/23/2020	Various	1,472,711	1,467,000		10,639	2FE
62947Q-AX-6	NXP BV 5.350% 03/01/26	D.	01/15/2020	CREDIT SUISSE FIRST BOSTON	1,446,462	1,271,000		.25,688	2FE
71654Q-CT-7	PETROLEOS MEXICANOS 6.840% 01/23/30	D.	01/10/2020	CITIGROUP GLOBAL MKTS	1,131,900	1,050,000		.22,145	2FE
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D.	02/27/2020	Various	1,270,753	1,250,000		.3,124	4FE
74340*-AL-8	PROLOGIS FUND PP 2.850% 01/01/27	D.	01/06/2020	Private Placement	10,000,000	10,000,000		0	1FE
389999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						266,827,484	257,116,049	1,184,627	XXX
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		01/07/2020	CITIGROUP GLOBAL MKTS	2,000,000	.2,000,000		0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	0	XXX
8399997. Total - Bonds - Part 3						304,439,914	292,902,343	1,253,459	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						304,439,914	292,902,343	1,253,459	XXX
59156R-BS-0	METLIFE INC PFD		01/07/2020	WELLS FARGO	.400,000,000	10,000,000	0.00	0	2FE
94988U-15-1	WELLS FARGO & COMPANY PFD		01/15/2020	WELLS FARGO	200,000,000	5,000,000	0.00	0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						15,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						15,000,000	XXX	0	XXX
015271-10-9	ALEXANDRIA REAL ESTATE REIT		02/24/2020	S. G. COWEN SECURITIES CORP.	.9,428,000	.1,574,372			
02079K-10-7	ALPHABET CLASS C		03/11/2020	Various	.448,000	.546,704			
20030N-10-1	COMCAST CORP CL A		01/16/2020	S. G. COWEN SECURITIES CORP.	14,454,000	.671,766			
23331-10-7	DTE ENERGY COMPANY		02/24/2020	S. G. COWEN SECURITIES CORP.	.6,281,000	.847,000			
244199-10-5	DEERE & COMPANY		01/09/2020	S. G. COWEN SECURITIES CORP.	.1,043,000	.185,217			
254687-10-6	DISNEY		03/25/2020	S. G. COWEN SECURITIES CORP.	.6,181,000	.745,869			
38141G-10-4	GOLDMAN SACHS GROUP INC		01/16/2020	S. G. COWEN SECURITIES CORP.	.7,282,000	.1,813,546			
437076-10-2	HOME DEPOT		03/23/2020	S. G. COWEN SECURITIES CORP.	.3,310,000	.607,961			
458140-10-0	INTEL CORPORATION		03/23/2020	S. G. COWEN SECURITIES CORP.	.8,109,000	.392,961			
459200-10-1	IBM		03/23/2020	S. G. COWEN SECURITIES CORP.	.4,018,000	.373,585			
494368-10-3	KIMBERLY CLARK		01/09/2020	S. G. COWEN SECURITIES CORP.	.2,382,000	.331,617			
539830-10-9	LOCKHEED MARTIN		02/24/2020	S. G. COWEN SECURITIES CORP.	.971,000	.410,682			

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini- stra- tive Symbol
594918-10-4	MICROSOFT CORP		.02/24/2020	S. G. COWEN SECURITIES CORP.	5,170,000	887,948		0	
61174X-10-9	MONSTER BEVERAGE CORP		.02/28/2020	S. G. COWEN SECURITIES CORP.	9,649,000	600,599		0	
718172-10-9	PHILIP MORRIS INTERNAT-IV/I		.03/17/2020	S. G. COWEN SECURITIES CORP.	8,625,000	638,320		0	
871829-10-7	SYSCO CORP		.03/06/2020	MERRILL LYNCH-ALGO	10,064,000	670,612		0	
882508-10-4	TEXAS INSTRUMENTS		.03/11/2020	Various	34,117,000	3,901,211		0	
907818-10-8	UNION PACIFIC CORP		.03/23/2020	S. G. COWEN SECURITIES CORP.	9,504,000	1,092,364		0	
98138H-10-1	WORKDAY INC-CLASS A		.03/17/2020	S. G. COWEN SECURITIES CORP.	10,663,000	1,331,699		0	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	.02/28/2020	S. G. COWEN SECURITIES CORP.	34,704,000	1,137,578		0	
65494J-10-3	LINDE	D.	.01/09/2020	S. G. COWEN SECURITIES CORP.	882,000	184,151		0	
H84989-10-4	TE CONNECTIVITY LTD	D.	.02/24/2020	Various	18,774,000	1,649,218		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,594,980	XXX	0	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3		.03/30/2020	PRIVATE PLACEMENT	40,000,000	600,000		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						600,000	XXX	0	XXX
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		.02/28/2020	KNIGHT SECURITIES	161,394,000	10,002,442		0	
9499999. Subtotal - Common Stocks - Mutual Funds						10,002,442	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						31,197,422	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						31,197,422	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						46,197,422	XXX	0	XXX
9999999 - Totals						350,637,336	XXX	1,253,459	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.36176F-25-0	G2 G2 765164 3.640% 10/20/61		.01/01/2020	Paydown		.18,726	.18,726	.20,145	.18,919	0	-(193)	0	-(193)	0	.18,726	0	0	0	.60	10/20/2061	1	
.36194S-PD-4	GN GN AU4920 3.020% 09/15/41		.03/01/2020	Paydown		.71,987	.71,987	.73,283	.73,226	0	-(1,238)	0	-(1,238)	0	.71,987	0	0	0	.362	09/15/2041	1	
.36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.02/01/2020	Paydown		.22,069	.22,534	.21,852	.134	0	134	0	134	0	.22,069	0	0	0	.165	11/20/2060	1	
.38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.603% 02/16/44		.03/01/2020	Paydown		.3,515	.3,515	.3,392	.3,458	0	.57	0	.57	0	.3,515	0	0	0	.33	02/16/2044	1	
.38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		.03/01/2020	Paydown		.918	.918	.882	.918	0	0	0	0	0	.918	0	0	0	.10	11/16/2042	1	
.38376S-P3-8	GNR 2011-53 B 3.923% 05/16/51		.03/01/2020	Paydown		.38,560	.38,560	.43,001	.40,031	0	-(1,472)	0	-(1,472)	0	.38,560	0	0	0	.362	05/16/2051	1	
.38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		.03/01/2020	Paydown		.16,792	.16,792	.17,513	.16,935	0	-(144)	0	-(144)	0	.16,792	0	0	0	.126	08/20/2026	1	
.38378K-DQ-9	GNR 2013-46 IO 1.071% 08/16/42		.03/01/2020	Paydown		0	0	.11,744	.3,547	0	-(3,547)	0	-(3,547)	0	0	0	0	0	(1,360)	08/16/2042	1	
.38379U-OK-0	GNR 2016-2 IO 0.858% 04/16/57		.01/01/2020	Paydown		0	0	.50,217	.37,365	0	-(37,365)	0	-(37,365)	0	0	0	0	0	0	.04/16/2057	1	
.38379U-QK-0	GNR 2016-2 IO 0.858% 04/16/57		.03/01/2020	Paydown		0	0	.296,965	.220,964	0	-(220,964)	0	-(220,964)	0	0	0	0	0	.22,579	04/16/2057	1	
.38379U-02-5	GNR 2016-140 IO 0.918% 05/16/58		.01/01/2020	Paydown		0	0	.9,786	.8,760	0	-(8,760)	0	-(8,760)	0	0	0	0	0	.0	05/16/2058	1	
.38379U-02-5	GNR 2016-140 IO 0.918% 05/16/58		.03/01/2020	Paydown		0	0	.105,154	.94,129	0	-(94,129)	0	-(94,129)	0	0	0	0	0	.2,916	05/16/2058	1	
.38379U-TJ-5	GNR 2016-72 IO 0.884% 12/16/55		.03/01/2020	Paydown		0	0	.230,885	.118,925	0	-(118,925)	0	-(118,925)	0	0	0	0	0	.16,365	12/16/2055	1	
.38379U-VS-2	GNR 2016-85 IO 1.087% 03/16/57		.03/01/2020	Paydown		0	0	.181,710	.152,273	0	-(152,273)	0	-(152,273)	0	0	0	0	0	.14,640	03/16/2057	1	
.38379U-XP-6	GNR 2016-98 IO 0.931% 05/16/58		.03/01/2020	Paydown		0	0	.407,220	.234,173	0	-(234,173)	0	-(234,173)	0	0	0	0	0	.22,543	05/16/2058	1	
.690353-3B-1	OPIC AGENCY DEBENTURES 0.000% 02/15/28		.02/15/2020	Redemption	100,000		.224,525	.224,525	.224,525	0	0	0	0	0	.224,525	0	0	0	.1,096	02/15/2028	1	
.690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		.02/18/2020	Redemption	100,000		.113,636	.113,636	.113,636	0	0	0	0	0	.113,636	0	0	0	.553	05/15/2024	1	
.690353-5A-1	OPIC AGENCY DEBENTURES 1.543% 05/15/24		.02/15/2020			.150,000		.150,000	.150,000	0	0	0	0	0	.150,000	0	0	0	.730	05/15/2024	1	
.690353-D9-5	OPIC 1.543% 10/10/25		.03/23/2020	BANK of AMERICA SEC		.3,430,442		.3,430,442	.3,430,442	0	0	0	0	0	.3,430,442	0	0	0	.29,348	10/10/2025	1	
.690353-H9-1	OPIC US Agency Floating Rate 1.543%			Redemption	100,000		.150,040		.150,040	0	0	0	0	0	.150,040	0	0	0	.676	09/15/2022	1	
.690353-K4-8	OPIC OPIC 0.000% 10/15/39		.03/23/2020			.2,413,750		.2,500,000	.2,500,000	0	0	0	0	0	.2,500,000	0	-(86,250)	-(86,250)	.20,386	04/15/2033	1	
.690353-U8-8	OPIC 1.543% 02/15/28		.02/18/2020	Redemption	100,000		.153,720	.153,720	.153,720	0	0	0	0	0	.153,720	0	0	0	.748	02/15/2028	1	
.690353-X9-3	OPIC AGENCY DEBENTURES 0.000% 02/15/28		.02/15/2020	Redemption	100,000		.161,406	.161,406	.161,406	0	0	0	0	0	.161,406	0	0	0	.786	02/15/2028	1	
.690353-X0-5	OPIC VRDN 1.543% 07/15/25		.01/15/2020			.236,111		.236,111	.236,111	0	0	0	0	0	.236,111	0	0	0	.1,186	07/15/2025	1	
.690353-ZZ-3	OPIC 1.543% 09/15/20		.03/16/2020	WELLS FARGO		.2,500,000		.2,500,000	.2,500,000	0	0	0	0	0	.2,500,000	0	0	0	.11,472	09/15/2020	1	
.912810-SH-2	U S TREASURY 2.875% 05/15/49		.03/06/2020	Various		.5,219,660		.3,900,000	.4,613,645	0	-(1,613)	0	-(1,613)	0	.4,612,031	0	.607,628	.607,628	.34,973	05/15/2049	1	
.912810-SL-3	U S TREASURY 2.000% 02/15/50		.03/25/2020	NOMURA SECURITIES INTERNATIONA		.616,357		.540,000	.642,180	0	0	-(111)	0	0	.642,070	0	-(25,712)	-(25,712)	.1,187	02/15/2050	1	
0599999. Subtotal - Bonds - U.S. Governments						15,542,214		14,232,447	16,350,136	10,665,355	0	(874,716)	0	(874,716)	0	15,046,548	0	495,666	495,666	181,942	XXX	XXX
.698299-BM-5	REPUBLIC OF PANAMA SOVEREIGN 4.500%		.04/01/56			.346,375		.326,000	.326,000	0	0	0	0	0	.326,000	0	20,375	20,375	0	04/01/2056	2FE	
1099999. Subtotal - Bonds - All Other Governments						346,375		.326,000	.326,000	0	0	0	0	0	.326,000	0	20,375	20,375	0	XXX	XXX	
.02765U-CX-0	AMERICAN MUN PWR-OHIO INC 5.964% 02/15/24		.02/18/2020	Call	100,000		.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	0	0	.149,100	02/15/2024	1FE	
.08836S-EF-4	BEXAR CNTY TX HOSP DIST BABS 3.452%		.02/15/2020	Maturity		.2,000,000		.2,000,000	.2,000,000	0	0	0	0	0	.2,000,000	0	0	0	.34,520	02/15/2020	1FE	
.13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		.02/06/2020	Redemption	100,000		.760,000	.760,000	.760,000	0	0	0	0	0	.760,000	0	0	0	.14,256	08/01/2025	1FE	
.13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		.02/01/2020			.2,340,000		.2,340,000	.2,340,000	0	0	0	0	0	.2,340,000	0	0	0	.45,022	08/01/2031	1FE	
.25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		.03/23/2020			.73,050		.73,050	.73,050	0	0	0	0	0	.73,050	0	0	0	.636	06/15/2045	1FE	
.3128HX-II-7	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		.03/01/2020	Paydown		.81,981		.85,197	.84,789	0	-(2,807)	0	-(2,807)	0	.81,981	0	0	0	.329	08/15/2042	1	
.3128PP-MF-7	FGLMC FG J10358 4.500% 07/01/24		.03/01/2020	Paydown		.16,858		.17,184	.17,007	0	-(150)	0	-(150)	0	.16,858	0	0	0	.142	07/01/2024	1	
.3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		.03/01/2020	Paydown		.11,346		.11,346	.11,464	0	-(118)	0	-(118)	0	.11,346	0	0	0	.87	07/01/2024	1	
.3128PR-VB-9	FG FG J12439 4.500% 06/01/25		.03/01/2020	Paydown		.5,864		.6,235	.6,057	0	-(193)	0	-(193)	0	.5,864	0	0	0	.45	06/01/2025	1	
.3128PR-YD-5	FG FG J12501 4.50																					

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporarily Impaired Value	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.31335A-UL-0	F6 FG G60587 4.000% 02/01/46		03/01/2020	Paydown		.455,240		.455,240		.479,318		.478,638		.0	(.23,398)		0	.455,240		0	0	.2,832	02/01/2046	1			
.313615-A0-9	FNMA FN 50415 9.000% 03/01/21		03/01/2020	Paydown		.25		.25		.26		.25		.0	0	0	0	.25		0	0	0	0	0	03/01/2021	1	
.313621-TU-7	FNMA FN 70763 9.000% 03/01/21		03/01/2020	Paydown		.7		.7		.7		.7		.0	0	0	0	.7		0	0	0	0	0	03/01/2021	1	
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2020	Paydown		.76,297		.76,297		.75,343		.75,677		.0	0	0	0	.620		0	.76,297	0	0	0	.333	02/25/2032	1
.31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2020	Paydown		.5,861		.5,861		.5,962		.5,944		.0	0	0	0	(.83)		0	.5,861	0	0	0	.38	10/01/2035	1
.3137A1-N9-0	FMHS FMHS K008 A2 3.531% 06/25/20		03/01/2020	Paydown		.3,813,120		.3,813,120		.3,864,691		.3,807,307		.0	0	0	0	.5,814		0	.3,813,120	0	0	0	.22,721	06/25/2020	1
.3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		.31,332		.31,332		.29,863		.31,260		.0	0	0	0	.71		0	.31,332	0	0	0	.183	11/15/2037	1
.3137A6-B2-7	FHR FHR K010 A2 4.333% 10/25/20		03/01/2020	Paydown		.14,882		.14,882		.15,030		.14,855		.0	0	0	0	.27		0	.14,882	0	0	0	.110	10/25/2020	1
.3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		03/01/2020	Paydown		.11,015		.11,015		.10,994		.10,994		.0	0	0	0	.21		0	.11,015	0	0	0	.77	11/25/2020	1
.3137A8-PP-7	FHMS FMHS K012 A2 4.185% 12/25/20		03/01/2020	Paydown		.81,684		.81,684		.81,174		.81,423		.0	0	0	0	.261		0	.81,684	0	0	0	.615	12/25/2020	1
.3137A8-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		03/01/2020	Paydown		.228,338		.228,338		.254,739		.237,469		.0	0	0	0	(.9,131)		0	.228,338	0	0	0	.1,641	06/15/2031	1
.3137AP-PA-2	FHLMC FHMS K018 X1 1.300% 01/25/22		03/01/2020	Paydown		.0		.0		.0		.17,833		.0	0	0	0	(.3,277)		0	.0	0	0	0	.406	01/25/2022	1
.3137AV-XP-7	FHR FHR K022 X1 1.209% 07/25/22		03/01/2020	Paydown		.0		.0		.0		.19,320		.0	0	0	0	(4,961)		0	.0	0	0	0	.429	07/25/2022	1FE
.3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		03/01/2020	Paydown		.187,095		.187,095		.175,208		.170,434		.0	0	0	0	.16,661		0	.187,095	0	0	0	.1,113	03/15/2043	1
.3137B1-ZD-7	FHR FHR 4204 QA 1.500% 07/15/42		03/01/2020	Paydown		.149,453		.149,453		.139,213		.144,015		.0	0	0	0	.5,437		0	.149,453	0	0	0	.323	07/15/2042	1
.3137BC-6T-0	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2020	Paydown		.1,688		.1,688		.1,675		.1,681		.0	0	0	0	.7		0	.1,688	0	0	0	.10	05/15/2044	1
.3137BM-TD-2	FHMS FMHS K051 X1 0.544% 09/25/25		03/01/2020	Paydown		.0		.0		.0		.20,913		.0	0	0	0	(.12,375)		0	.0	0	0	0	.506	09/25/2025	1
.3137BV-ZA-7	FHMS FMHS K063 X1 0.290% 01/25/27		03/01/2020	Paydown		.0		.0		.0		.8,301		.0	0	0	0	(5,862)		0	.0	0	0	0	.208	01/25/2027	1FE
.31384Q-PN-10	FNMA FN 530629 4.692% 04/01/30		03/01/2020	Paydown		.1,275		.1,275		.1,263		.1,193		.0	0	0	0	.81		0	.1,275	0	0	0	.10	04/01/2030	1
.3138EO-YE-3	FN FN AJ7908 3.000% 01/27/27		03/01/2020	Paydown		.95,133		.95,133		.92,383		.93,185		.0	0	0	0	.1,948		0	.95,133	0	0	0	.400	01/01/2027	1
.3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2020	Paydown		.142,479		.142,479		.146,330		.145,559		.0	0	0	0	(3,081)		0	.142,479	0	0	0	.834	09/01/2032	1
.3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2020	Paydown		.31,265		.31,265		.32,285		.32,724		.0	0	0	0	(1,459)		0	.31,265	0	0	0	.213	09/01/2043	1
.3138EP-YZ-1	FN FN AL7027 3.586% 06/01/45		03/01/2020	Paydown		.37,546		.37,546		.36,873		.36,891		.0	0	0	0	.655		0	.37,546	0	0	0	.236	06/01/2045	1
.3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2020	Paydown		.17,065		.17,065		.16,388		.16,783		.0	0	0	0	.283		0	.17,065	0	0	0	.82	08/01/2023	1
.3138MR-YB-8	FN FN A90734 3.500% 01/01/33		03/01/2020	Paydown		.37,512		.37,512		.40,114		.39,533		.0	0	0	0	(2,021)		0	.37,512	0	0	0	.220	01/01/2033	1
	FNMA AW4186 FN AW4186 3.500%																										
.3138XT-UL-7	05/01/44																										
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2020	Paydown		.20,875		.20,875		.19,995		.20,441		.0	0	0	0	.434		0	.20,875	0	0	0	.191	03/25/2033	1
.31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2020	Paydown		.32,289		.32,289		.34,580		.33,256		.0	0	0	0	(.967)		0	.32,289	0	0	0	.186	05/25/2033	1
.31393E-LQ-0	FNR 2003-II12 246 5.000% 06/25/43		03/01/2020	Paydown		.30,572		.30,572		.29,535		.30,084		.0	0	0	0	.488		0	.30,572	0	0	0	.239	06/25/2043	1
.31393U-A6-0	FNR 2003-II19 147 5.620% 11/25/33		03/01/2020	Paydown		.68,654		.68,654		.73,851		.70,983		.0	0	0	0	(.2,329)		0	.68,654	0	0	0	.621	11/25/2033	1
.31393U-AK-9	FNR 2003-II17 147 5.750% 08/25/33		03/01/2020	Paydown		.47,810		.47,810		.51,963		.49,231		.0	0	0	0	(1,421)		0	.47,810	0	0	0	.440	08/25/2033	1
.31394H-VI-6	FHLMC FHR 2750 ZG 5.500% 03/15/34		03/01/2020	Paydown		.311,925		.311,925		.302,771		.307,659		.0	0	0	0	.4,266		0	.311,925	0	0	0	.2,489	03/15/2034	1
.31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		02/01/2020	Paydown		.0		.0		.0		.1,036		.0	0	0	0	(1,036)		0	.0	0	0	0	.0	03/25/2029	1
.31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2020	Paydown		.49,105		.49,105		.54,353		.50,745		.0	0	0	0	(1,640)		0	.49,105	0	0	0	.394	03/25/2029	1
.31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		03/01/2020	Paydown		.398,683		.398,683		.403,293		.398,320		.0	0	0	0	.364		0	.398,683	0	0	0	.3,081	10/25/2024	1
.31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24</td																										

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impair- ment Recog- nized	13 Current Year's Other Than Temporar- y Impair- ment Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..31417V-V4-6	FNMA FN MA0634 4.500% 01/01/31		03/01/2020	Paydown		.86,859	.86,859	.90,361	.89,316	0	(2,456)	0	(2,456)	0	.86,859	0	0	0	.662	01/01/2031	1	
..31418A-ID-6	FN FN MA1543 3.500% 08/01/33		03/01/2020	Paydown		14,324	14,324	14,727	14,657	0	(333)	0	(333)	0	14,324	0	0	0	.84	01/01/2033	1	
..31418H-JL-4	FNMA FN AD0266 5.500% 09/01/22		03/01/2020	Paydown		14,792	14,792	15,620	15,031	0	(239)	0	(239)	0	14,792	0	0	0	.137	09/01/2022	1	
..31418X-ZO-4	FNMA FN AD9750 3.500% 12/01/25		03/01/2020	Paydown		.50,730	.50,730	.51,546	.51,430	0	(701)	0	(701)	0	.50,730	0	0	0	.303	12/01/2025	1	
..31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2020	Paydown		.37,914	.37,914	.38,565	.38,233	0	(319)	0	(319)	0	.37,914	0	0	0	.251	11/01/2025	1	
FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41				Redemption	100,0000																	
..34074M-JC-6	JJB PROPERTIES LLC OK REV VRDN 1.670%		03/04/2020	Redemption	100,0000	44,552	44,552	44,552	44,552	0	0	0	0	0	44,552	0	0	0	.161	07/01/2041	1FE	
..47759K-AA-7	01/01/36		01/10/2020	Redemption	100,0000	1,525,000	1,525,000	1,525,000	1,525,000	0	0	0	0	0	1,525,000	0	0	0	.2,103	01/01/2036	1FE	
..60416Q-0K-4	MN HSG FIN AGY 2.730% 08/01/46		03/03/2020	Redemption	100,0000	.137,511	.137,511	.137,511	.137,511	0	0	0	0	0	.137,511	0	0	0	.229	08/01/2046	1FE	
..60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/03/2020	Redemption	100,0000	.48,408	.48,408	.48,408	.48,408	0	0	0	0	0	.48,408	0	0	0	.203	10/01/2034	1FE	
..62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.000% 07/31/28		02/03/2020	Call	100,0000	3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	.11,734	07/31/2028	1FE	
..62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 4.000% 09/01/27		02/18/2020	Redemption	100,0000	.100,000	.100,000	.100,000	.100,000	0	0	0	0	0	.100,000	0	0	0	.1,003	09/01/2027	1FE	
..62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		03/23/2020	BARCLAYS	10,700,000	10,700,000	10,700,000	10,700,000	3,700,000	0	0	0	0	0	10,700,000	0	0	0	.55,529	11/26/2020	1FE	
..67737Z-2M-4	OHIO HSG FIN 2.720% 11/01/41		02/03/2020	Redemption	100,0000	.25,000	.25,000	.25,000	.25,000	0	0	0	0	0	.25,000	0	0	0	.102	11/01/2041	1FE	
..67737Z-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/03/2020	Redemption	100,0000	.155,000	.155,000	.155,000	.155,000	0	0	0	0	0	.155,000	0	0	0	.607	11/01/2041	1FE	
..677555-04-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2020	Redemption	100,0000	.100,000	.100,000	.100,000	.100,000	0	0	0	0	0	.100,000	0	0	0	.1,054	06/01/2027	1FE	
..677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/03/2020	Redemption	100,0000	.185,000	.185,000	.185,000	.185,000	0	0	0	0	0	.185,000	0	0	0	.2,724	12/01/2021	1FE	
..677560-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		03/03/2020	Redemption	100,0000	.157,231	.157,231	.157,231	.157,231	0	0	0	0	0	.157,231	0	0	0	.643	03/01/2036	1FE	
..677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2020	Redemption	100,0000	.174,547	.174,547	.174,547	.174,547	0	0	0	0	0	.174,547	0	0	0	.843	09/01/2037	1FE	
..880461-GW-2	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.875% 07/01/35		01/03/2020	Redemption	100,0000	.75,000	.75,000	.75,000	.75,000	0	0	0	0	0	.75,000	0	0	0	.1,453	07/01/2035	1FE	
..882725F-PA-1	3.100% 09/01/47		03/03/2020	Redemption	100,0000	.77,893	.77,893	.77,794	.77,798	0	.95	0	.95	0	.77,893	0	0	0	.420	09/01/2047	1FE	
..91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2020	Redemption	100,0000	.90,000	.90,000	.84,720	.86,473	0	.3,527	0	.3,527	0	.90,000	0	0	0	.2,025	07/20/2036	1FE	
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2020	Redemption	100,0000	.55,013	.55,013	.55,013	.55,013	0	0	0	0	0	.55,013	0	0	0	.435	10/25/2043	1FE	
..92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		01/03/2020	Paydown	20,766	20,766	20,766	20,766	0	0	0	0	0	20,766	0	0	0	.61	10/25/2037	1FE		
..92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		03/30/2020	Redemption	100,0000	.24,412	.24,412	.24,412	.24,412	0	0	0	0	0	.24,412	0	0	0	.7,085	10/25/2037	1FE	
..92812U-05-0	VASHSG 2015-A A 3.250% 06/25/42		03/03/2020	Various	387,898	.387,898	.388,099	.388,063	0	(165)	0	(165)	0	.387,898	0	0	0	.2,067	06/25/2042	1FE		
..92813T-EF-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2020	Redemption	100,0000	16,592	16,592	16,592	16,592	0	0	0	0	0	16,592	0	0	0	.73	08/25/2042	1FE	
31999999. Subtotal - Bonds - U.S. Special Revenues						37,083,488	37,083,488	37,259,406	30,127,848	0	(44,364)	0	(44,364)	0	37,083,488	0	0	0	395,465	XXX	XXX	
..000780-GR-1	AMAC 2003-6 144 5.500% 05/25/33		03/01/2020	Paydown		.731	.731	.631	.675	0	.56	0	.56	0	.731	0	0	0	.8	05/25/2033	1FM	
..006346-AS-9	ADMIS 2018-1 A 4.810% 11/15/48		03/15/2020	Paydown		.31,270	.31,270	.31,792	.31,620	0	(351)	0	(351)	0	.31,270	0	0	0	.251	11/15/2048	1FE	
..008414-AB-0	ABMT 2013-1 B1 3.604% 07/25/43		03/01/2020	Paydown		.147,201	.147,201	.149,564	.148,907	0	(1,706)	0	(1,706)	0	.147,201	0	0	0	.932	07/25/2043	1FM	
..00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2020	Paydown		.533,383	.533,383	.516,818	.517,162	0	.16,221	0	.16,221	0	.533,383	0	0	0	.2,911	11/25/2044	1FM	
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2020	Paydown		.371,770	.371,770	.376,417	.376,402	0	(4,632)	0	(4,632)	0	.371,770	0	0	0	.2,074	03/25/2045	1FM	
..00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2020	Paydown		.73,157	.73,157	.74,209	.74,325	0	(1,168)	0	(1,168)	0	.73,157	0	0	0	.466	06/25/2045	1FM	
..00842A-CB-3	ABMT 2015-4 B1 3.574% 06/25/45		03/01/2020	Paydown		.38,589	.38,589	.39,455	.39,188	0	(599)	0	(599)	0	.38,589	0	0	0	.230	06/25/2045	1FM	
..00842E-AS-0	ABMT 2016-2 B1 3.795% 03/25/46		03/01/2020	Paydown		.38,971	.38,971	.38,509	.38,559	0	.413	0	.413	0	.38,971	0	0	0	.247	03/25/2046	1FM	
..00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2020	Paydown		.416,424	.416,424	.421,890	.418,876	0	(2,451)	0	(2,451)	0	.416,424	0	0	0	.2,444	12/25/2045	1FM	
..01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2020	Various		.10	.10	.10	.10	0	2,033	0	2,033	0	.10	0	0					

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29 ..		.02/18/2020	Redemption 100,0000		.118,750	.118,750	.118,750		.0	.0	.0	.0	.0	.118,750	.0	.0	.0	.2,167	.02/15/2029	1FE...
.02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28 ..		.01/15/2020	Redemption 100,0000		.367,740	.367,740	.366,275	.366,714	.0	.1,027	.0	.1,027	.0	.367,740	.0	.0	.0	.6,573	.07/15/2027	1FE...
.02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35 ..		.03/01/2020	Paydown .....		.4,788	.4,788	.4,774	.4,630	.0	.158	.0	.158	.0	.4,788	.0	.0	.0	.30	.09/25/2035	1FM...
.02665U-AA-3	AHAR 2014-SFR1 A 3.786% 10/17/36 ..		.03/01/2020	Paydown .....		.20,436	.20,436	.20,351	.0	.86	.0	.86	.0	.20,436	.0	.0	.0	.129	.10/17/2036	1FE...	
.02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52 ..		.03/01/2020	Paydown .....		.22,436	.22,436	.22,421	.0	.15	.0	.15	.0	.22,436	.0	.0	.0	.130	.04/17/2052	1FE...	
.02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52 ..		.03/01/2020	Paydown .....		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.04/17/2052	6*
.03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21 ..		.03/08/2020	Paydown .....		.3,014,439	.3,014,439	.3,081,322	.3,019,978	.0	.5,539	.0	.5,539	.0	.3,014,439	.0	.0	.0	.14,717	.11/08/2021	1FE...
.037833-CG-3	APPLE INC 3.000% 02/09/24 ..		.01/09/2020	BARCLAYS .....		.1,732,168	.1,668,000	.1,667,266	.1,667,551	.0	.3	.0	.3	.0	.1,667,555	.0	.64,613	.64,613	.21,406	.02/09/2024	1FE...
.037833-CG-3	APPLE INC 3.000% 02/09/24 ..		.01/09/2020	NATIONAL INT Active Corp 26 .....		.1,210,655	.1,166,000	.1,165,487	.1,165,686	.0	.2	.0	.2	.0	.1,165,688	.0	.44,968	.44,968	.14,575	.02/09/2024	1FE...
.037833-DN-7	APPLE INC 2.050% 09/11/26 ..		.02/13/2020	MITSUBISHI UFJ SECURITIES .....		.3,017,970	.3,000,000	.2,994,930	.2,995,137	.0	.88	.0	.88	.0	.2,995,225	.0	.22,745	.22,745	.26,821	.09/11/2026	1FE...
.038779-AA-2	ARBY'S 2015-1A A2 4.969% 10/30/45 ..		.01/30/2020	Paydown .....		.12,500	.12,500	.12,500	.12,500	.0	.0	.0	.0	.0	.12,500	.0	.0	.0	.155	.10/30/2045	2FE...
.05492H-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20 ..		.03/20/2020	Paydown .....		.1,420,758	.1,420,758	.1,420,758	.1,420,758	.0	.0	.0	.0	.0	.1,420,758	.0	.0	.0	.5,508	.10/20/2020	1FE...
.05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.933% 03/25/37 ..		.02/01/2020	Paydown .....		.13,542	.13,542	.11,367	.12,272	.0	.1,270	.0	.1,270	.0	.13,542	.0	.0	.0	.77	.03/25/2037	1FM...
.05604F-AA-3	BWAY 2013-151 A1 2.809% 03/10/33 ..		.03/01/2020	Paydown .....		.108,513	.108,513	.111,226	.109,460	.0	.947	.0	.947	.0	.108,513	.0	.0	.0	.519	.03/10/2033	1FM...
.05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34 ..		.03/01/2020	Paydown .....		.1,299	.1,299	.1,226	.1,238	.0	.61	.0	.61	.0	.1,299	.0	.0	.0	.12	.10/25/2034	1FM...
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35 ..		.03/01/2020	Paydown .....		.10,353	.10,353	.10,268	.10,294	.0	.59	.0	.59	.0	.10,353	.0	.0	.0	.142	.11/25/2035	1FM...
.05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37 ..		.03/01/2020	Paydown .....		.4,051	.6,221	.5,680	.6,264	.0	.2,213	.0	.2,213	.0	.4,051	.0	.0	.0	.78	.01/25/2037	3FM...
.084664-CR-0	BERKSHIRE HATHAWAY INC 4.250% 01/15/49 ..		.03/31/2020	CITIGROUP GLOBAL MKTS .....		.245,820	.200,000	.235,422	.235,401	.0	.189	.0	.189	.0	.235,212	.0	.10,608	.10,608	.6,068	.01/15/2049	1FE...
.097023-AZ-8	BOEING CO 4.875% 02/15/20 ..		.02/15/2020	Maturity .....		.1,000,000	.989,580	.999,847	.0	.153	.0	.153	.0	.1,000,000	.0	.0	.0	.24,375	.02/15/2020	1FE...	
.11135F-AA-9	BROADCOM INC 3.125% 04/15/21 ..		.02/05/2020	J P MORGAN SEC FIXED INC .....		.1,383,359	.1,365,000	.1,383,468	.0	.786	.0	.786	.0	.1,382,681	.0	.678	.678	.13,271	.04/15/2021	2FE...	
.1248EP-BE-2	CCD HLDS LLC/CAP CORP 5.750% 01/15/24 ..		.03/04/2020	Call 101,9170 .....		.171,221	.168,000	.168,000	.168,000	.0	.0	.0	.0	.0	.168,000	.0	.0	.0	.9,365	.01/15/2024	3FE...
.12543P-AA-6	CIHL 2006-21 A15 6.000% 02/25/37 ..		.03/01/2020	Paydown .....		.1,332	.352	.178	.1,154	.0	.1,154	.0	.1,154	.0	.1,332	.0	.0	.0	.10	.02/25/2037	1FM...
.125523-AA-8	CIGNA CORP 1.193% 03/17/20 ..		.03/17/2020	Maturity .....		.2,440,000	.2,440,000	.2,440,000	.2,440,000	.0	.0	.0	.0	.0	.2,440,000	.0	.0	.0	.13,875	.03/17/2020	2FE...
.12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34 ..		.03/01/2020	Paydown .....		.130,285	.130,285	.130,207	.130,285	.0	.0	.0	.0	.0	.130,285	.0	.0	.0	.1,445	.07/20/2034	1FM...
.12592L-BK-7	COMM 2014-CR20 XA 1.027% 11/10/47 ..		.03/01/2020	Paydown .....		.0	.0	.20,467	.12,037	.0	.12,037	.0	.12,037	.0	.0	.0	.0	.0	.566	.11/10/2047	1FE...
.12619Z-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44 ..		.03/01/2020	Paydown .....		.7,631	.7,631	.7,631	.7,631	.0	.12	.0	.12	.0	.7,631	.0	.0	.0	.43	.12/10/2044	1FM...
.126250-AA-1	COMM 2013-WIP A1 2.493% 03/10/31 ..		.03/01/2020	Paydown .....		.97,832	.97,832	.97,785	.97,785	.0	.47	.0	.47	.0	.97,832	.0	.0	.0	.420	.03/10/2031	1FM...
.12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36 ..		.03/01/2020	Paydown .....		.13,040	.5,589	.4,155	.8,885	.0	.8,885	.0	.8,885	.0	.13,040	.0	.0	.0	.0	.11/25/2036	1FM...
.12630D-AW-4	COMM 2014-CR14 A5B 3.743% 02/10/47 ..		.03/01/2020	Paydown .....		.86,318	.86,318	.88,905	.87,033	.0	.715	.0	.715	.0	.86,318	.0	.0	.0	.550	.02/10/2047	1FM...
.12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43 ..		.03/01/2020	Paydown .....		.53,270	.53,270	.53,149	.53,138	.0	.132	.0	.132	.0	.53,270	.0	.0	.0	.316	.08/25/2043	1FM...
.12648X-DE-7	CSMC 2014-WIN1 B3 3.911% 09/25/44 ..		.03/01/2020	Paydown .....		.134,530	.134,530	.134,110	.134,152	.0	.378	.0	.378	.0	.134,530	.0	.0	.0	.928	.09/25/2044	1FM...
.12648X-DF-4	CSMC 2014-WIN1 B4 3.920% 09/25/44 ..		.03/01/2020	Paydown .....		.162,878	.162,770	.162,726	.162,726	.0	.152	.0	.152	.0	.162,878	.0	.0	.0	.1,124	.09/25/2044	1FM...
.12649D-AR-4	CSMC 2014-WIN2 B3 3.973% 10/25/44 ..		.03/01/2020	Paydown .....		.87,957	.87,957	.89,877	.89,262	.0	.1,306	.0	.1,306	.0	.87,957	.0	.0	.0	.489	.10/25/2044	1FM...
.12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44 ..		.03/01/2020	Paydown .....		.90,927	.91,019	.91,067	.90,927	.0	.140	.0	.140	.0	.90,927	.0	.0	.0	.442	.12/25/2044	1FM...
.12649K-AU-1	CSMC 2015-WIN1 B1 3.862% 12/25/44 ..		.03/01/2020	Paydown .....		.101,037	.101,037	.105,983	.103,959	.0	.2,921	.0	.2,921	.0	.101,037	.0	.0	.0	.716	.12/25/2044	1FM...
.12649N-AS-0	CSMC 2015-1 B1 3.936% 01/25/45 ..		.03/01/2020	Paydown .....		.112,537	.112,537	.114,436	.113,574	.0	.1,037	.0	.1,037	.0	.112,537	.0	.0	.0	.856	.01/25/2045	1FM...
.12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57 ..		.03/01/2020	Paydown .....		.156,487	.156,487	.156,165	.156,158	.0	.329	.0	.329	.0	.156,487	.0	.0	.0	.968	.09/25/2057	1FM...
.12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36 ..		.03/10/2020	Red																	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
17275R-AH-5	CISCO SYSTEMS INC 4.450% 01/15/20		01/15/2020	Maturity		2,000,000	2,000,000	1,997,040	1,999,986	0	14	0	14	0	2,000,000	0	0	0	44,500	01/15/2020	1FE	
173100-AH-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2020	Paydown		0	5,057	2,491	3,023	0	(3,023)	0	(3,023)	0	0	0	0	0	0	57	11/25/2036	5FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2020	Paydown		50,269	50,269	51,776	50,671	0	(402)	0	(402)	0	50,269	0	0	0	337	09/10/2046	1FM	
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2020	Paydown		152,696	152,696	153,244	153,222	0	(526)	0	(526)	0	152,696	0	0	0	794	06/25/2044	1FM	
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	163	04/25/2047	2FE	
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		03/10/2020	RBC/DAIN		559,499	491,000	499,121	499,121	0	0	0	0	0	499,121	0	60,378	60,378	11,478	10/01/2049	2FE	
224044-GG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		01/09/2020	MORGAN STANLEY FIXED INC		3,233,367	3,123,000	3,069,159	3,080,349	0	188	0	188	0	3,080,537	0	152,830	152,830	34,292	09/15/2026	2FE	
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		01/09/2020	NATIONAL INT Active Corp		26	970,925	938,000	921,829	925,190	0	38	0	38	0	925,227	0	45,697	45,697	9,951	09/15/2026	2FE
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Call 101.8440		2,288,435	2,247,000	2,230,788	2,238,574	0	484	0	484	0	2,239,059	0	7,941	7,941	124,293	03/15/2023	3FE	
22540A-BT-4	CSFB 1997-1R 1M5 7.639% 09/30/24		02/01/2020	Paydown		20	20	19	0	0	19	0	19	0	20	0	0	0	0	0	09/30/2024	1FM
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2020	Paydown		2,888	2,779	2,806	0	82	0	82	0	2,888	0	0	0	0	0	16	06/25/2033	1FM
22970J-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/16/2020			24,083	24,083	24,083	24,083	0	0	0	0	0	24,083	0	0	0	164	05/15/2034	1FE	
233046-AD-8	DNNK 2017-1A A211 4.030% 11/20/47		02/20/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	176	11/20/2047	2FE	
233046-AJ-0	DNNK 2019-1A A21 3.787% 05/20/49		02/20/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	166	05/20/2049	2FE	
233046-AK-7	DNNK 2019-1A A211 4.021% 05/20/49		02/20/2020	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	151	05/20/2049	2FE	
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		03/01/2020	Paydown		165,798	165,798	167,449	165,860	0	(62)	0	(62)	0	165,798	0	0	0	1,002	07/10/2044	1FM	
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2020	Paydown		7,963	8,464	7,712	7,837	0	125	0	125	0	7,963	0	0	0	54	09/25/2035	1FM	
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2020	Paydown		30,409	26,228	24,070	24,070	0	6,339	0	6,339	0	30,409	0	0	0	225	07/25/2036	1FM	
256746-AE-8	DOLLAR TREE INC 2.536% 04/17/20		01/30/2020	Call 100.0000		1,532,000	1,532,000	1,532,000	1,532,000	0	0	0	0	0	1,532,000	0	0	0	11,982	04/17/2020	2FE	
257551-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		01/25/2020	Paydown		12,500	12,500	12,723	12,723	0	(223)	0	(223)	0	12,500	0	0	0	140	10/25/2045	2FE	
257551-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2020	Paydown		20,000	20,000	20,216	20,117	0	(117)	0	(117)	0	20,000	0	0	0	206	07/25/2047	2FE	
257551-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		01/25/2020	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	103	07/25/2048	2FE	
257551-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		01/25/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	118	10/25/2049	2FE	
260543-CM-3	DOW CHEMICAL CO 4.550% 11/30/25		01/01/2020	Tax Free Exchange		103,908	104,000	103,895	103,909	0	(1)	0	(1)	0	103,908	0	0	0	2,300	11/30/2025	2FE	
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	29	04/20/2049	2FE	
278865-BE-9	ECOLAB INC 4.800% 03/24/30		03/31/2020	MORGAN STANLEY FIXED INC		224,724	200,000	200,763	0	0	(1)	0	(1)	0	200,762	0	23,962	23,962	213	03/24/2030	1FE	
				Redemption 100.0000																		
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/01/2020			117,268	117,268	117,268	117,268	0	0	0	0	0	117,268	0	0	0	0	01/19/2031	1FE	
29977J-AA-8	EVER 2013-1 A1 2.250% 03/25/43		03/01/2020	Paydown		25,623	25,623	22,901	23,045	0	2,578	0	2,578	0	25,623	0	0	0	99	03/25/2043	1FM	
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2020	Paydown		246,492	246,492	243,719	244,026	0	2,466	0	2,466	0	246,492	0	0	0	1,539	02/25/2048	1FM	
31620M-AQ-9	FIDELITY NATIONAL INFORM 4.500% 10/15/22		01/02/2020	Call 106.0978		1,060,978	1,000,000	998,170	999,198	0	1	0	1	0	999,198	0	802	802	70,603	10/15/2022	2FE	
32051G-TE-5	FHSAI 2005-FAG A5 5.500% 09/25/35		03/01/2020	Paydown		17,032	17,032	17,162	17,439	0	3,592	0	3,592	0	17,032	0	0	0	160	09/25/2035	1FM	
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		01/30/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	04/30/2047	2FE	
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		01/30/2020	Paydown		36,538	36,623	36,623	36,612	0	(75)	0	(75)	0	36,538	0	0	0	465	04/30/2047	2FE	
36192K-AU-4	GSMS 2012-6CJ AAB 2.935% 10/10/45		03/01/2020	Paydown		720,290	720,290	734,695	720,860	0	(570)	0	(570)	0	720,290	0	0	0	4,294	10/10/2045	1FM	
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2020	Paydown		258,116	258,116	265,850	259,874	0	(1,759)	0	(1,759)	0	258,116	0	0	0	1,681	08/10/2046	1FM	
36222M-BH-6	GSR 2007-3F 27 5.750% 05/25/37		03/01/2020	Paydown		26,186	26,186	25,411	26,178	0	8	0	8	0	26,186	0	0	0	262	05/25/2037	3FM	
36222M-BH-5	GSR 2007-3F 144 5.000% 05/25/37		03/01/2020	Paydown		38,746	38,746	39,724	37,283	0	1,463	0	1,463	0	38,746	0	0	0	278	05/25/2037	1FM	
36249K-AA-8	GSMS 2010-C1 A1																					

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		.03/15/2020	Paydown		.114,439	.114,439	.117,872	.117,402	0	(2,963)	0	(2,963)	0	.114,439	0	0	0	.756	10/15/2059	1FE	
.46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		.03/15/2020	Paydown		.154,869	.154,869	.152,304	.152,537	0	2,332	0	2,332	0	.154,869	0	0	0	.774	09/15/2065	1FE	
.46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		.03/15/2020	Paydown		.64,187	.64,187	.64,151	.64,157	0	.30	0	.30	0	.64,187	0	0	0	.399	03/15/2063	1FE	
.46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		.03/15/2020	Paydown		.60,311	.60,311	.60,272	.60,278	0	.32	0	.32	0	.60,311	0	0	0	.353	01/17/2073	1FE	
.46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		.03/15/2020	Paydown		.123,656	.123,656	.123,600	.123,607	0	.49	0	.49	0	.123,656	0	0	0	.673	06/15/2077	1FE	
.46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		.03/15/2020	Paydown		.312,481	.312,481	.310,397	.310,639	0	1,842	0	1,842	0	.312,481	0	0	0	.1,696	09/15/2072	1FE	
.46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		.03/15/2020	Paydown		.123,781	.123,781	.123,685	.123,704	0	.77	0	.77	0	.123,781	0	0	0	.690	03/15/2058	1FE	
.46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		.03/15/2020	Paydown		.153,242	.153,242	.153,108	.153,115	0	.127	0	.127	0	.153,242	0	0	0	.961	03/17/2070	1FE	
.46628S-AJ-2	JPMAC 2006-1WF1 A6 6.000% 07/25/36		.03/01/2020	Paydown		.35,248	.35,248	.20,274	.15,747	0	.19,501	0	.19,501	0	.35,248	0	0	0	.136	07/25/2036	1FM	
.46634N-AD-8	JPMCC 2010-1C1 A2 4.608% 06/15/43		.01/01/2020	Paydown		.305,598	.305,598	.308,650	.305,106	0	.492	0	.492	0	.305,598	0	0	0	.1,174	06/15/2043	1FM	
.46634N-AG-1	JPMCC 2010-1C1 A3 5.058% 06/15/43		.03/01/2020	Paydown		3,000,000	3,000,000	3,029,976	2,995,742	0	4,258	0	4,258	0	3,000,000	0	0	0	.32,919	06/15/2043	1FM	
.46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		.03/01/2020	Paydown		.41,494	.41,494	.41,501	.41,501	0	.17	0	.17	0	.41,494	0	0	0	.337	08/15/2046	1FM	
.46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		.03/01/2020	Paydown		.194,351	.194,351	.194,294	.194,677	0	.326	0	.326	0	.194,351	0	0	0	.1,037	01/15/2046	1FM	
.46646R-AL-7	JPIDB 2016-C4 XA 0.810% 12/15/49		.03/01/2020	Paydown		0	0	.14,974	.10,369	0	(10,369)	0	(10,369)	0	0	0	0	0	.349	12/15/2049	1FE	
.46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		.03/01/2020	Paydown		.296,499	.296,499	.298,653	.298,785	0	(2,286)	0	(2,286)	0	.296,499	0	0	0	.1,706	05/25/2047	1FM	
.46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		.03/01/2020	Paydown		.24,596	.24,596	.24,690	.24,670	0	.75	0	.75	0	.24,596	0	0	0	.144	12/25/2048	1FM	
.46649H-AY-8	JPMIT 2017-6 B1 3.818% 12/25/48		.03/01/2020	Paydown		.28,437	.28,437	.29,896	.29,870	0	(1,434)	0	(1,434)	0	.28,437	0	0	0	.181	12/25/2048	1FM	
.477600-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		.01/30/2020	Paydown		.27,500	.27,500	.27,500	.27,500	0	0	0	0	0	.27,500	0	0	0	.248	07/30/2047	2FE	
.477600-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		.01/30/2020	Paydown		.5,625	.5,625	.5,625	.5,625	0	0	0	0	0	.5,625	0	0	0	.68	07/30/2047	2FE	
.48249Y-AA-3	KSBA 2016-1 A 2.509% 03/25/42		.03/25/2020	Paydown		0	0	.52,822	.52,866	0	(52,866)	0	(52,866)	0	0	0	0	0	.1,922	03/25/2042	1	
	MORGAN STANLEY FIXED INC																					
.491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		.03/09/2020			2,013,100	2,000,000	.1,992,838	.1,999,274	0	.168	0	.168	0	.1,999,442	0	0	13,658	13,658	23,472	11/01/2020	1FE
.50075N-BA-1	KRAFT FOODS INC 5.375% 02/10/20		.02/10/2020			1,000,000	1,000,000	.991,760	.999,886	0	.114	0	.114	0	1,000,000	0	0	0	0	26,875	02/10/2020	2FE
.501044-CH-2	KROGER CO 6.150% 01/15/20		.01/15/2020			1,500,000	1,500,000	.1,558,715	.1,500,307	0	(307)	0	(307)	0	1,500,000	0	0	0	0	46,125	01/15/2020	2FE
.525200-AG-9	RAST 2006-7 A17 6.000% 11/25/36		.03/01/2020			.28,572	.28,982	.24,689	.23,652	0	.4,920	0	.4,920	0	.28,572	0	0	0	0	.216	11/25/2036	3FM
.52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		.03/01/2020			.8,423	.8,461	.6,936	.7,094	0	.1,329	0	.1,329	0	.8,423	0	0	0	0	.91	01/25/2037	2FM
.52522H-AN-2	LXS 2006-8 A45 5.178% 06/25/36		.03/01/2020			.18,226	.18,222	.17,163	.17,163	0	.1,063	0	.1,063	0	.18,226	0	0	0	0	.115	06/25/2036	1FM
.52523K-AD-3	LXS 2006-17 WF5 5.950% 11/25/36		.03/01/2020			0	0	.3,780	.2,971	0	.3,556	0	(3,556)	0	0	0	0	0	.30	11/25/2036	3FM	
.52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		.03/01/2020			0	0	.15,228	.9,902	0	.11,849	0	(11,849)	0	0	0	0	0	.139	04/25/2037	1FM	
.52524P-AL-6	LXS 2007-6 3A5 4.630% 05/25/37		.03/01/2020			.48,122	.48,122	.37,723	.42,182	0	.5,940	0	.5,940	0	.48,122	0	0	0	.415	05/25/2037	1FM	
.548661-DU-8	LOVIES COMPANIES 4.500% 04/15/30		.03/27/2020			311,077	.290,000	.288,602	0	0	0	0	0	0	.288,602	0	0	22,475	.22,475	.181	04/15/2030	2FE
	MORGAN STANLEY FIXED INC																					
.576360-AR-5	MASTERCARD INC 3.300% 03/26/27		.03/27/2020			.211,290	.200,000	.199,442	0	0	1	0	1	0	.199,443	0	0	11,847	.11,847	.92	03/26/2027	1FE
.576434-RW-6	MALT 2004-5 B1 6.299% 06/25/34		.03/01/2020			0	60,408	.55,604	.54,481	0	(54,481)	0	(54,481)	0	0	0	0	0	.734	06/25/2034	4FM	
.58013M-FP-4	MCDONALD'S CORP 3.500% 07/01/27		.03/27/2020			204,642	.200,000	.200,273	0	0	(11)	0	(11)	0	0	200,272	0	4,370	4,370	.78	07/01/2027	2FE
.59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		.02/01/2020			.144,133	.144,133	.144,133	.144,133	0	0	0	0	0	.144,133	0	0	0	0	.4,077	08/01/2025	1FE
.599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		.03/01/2020			.856,697	.856,697	.877,712	.858,647	0	(1,951)	0	(1,951)	0	.856,697	0	0	0	0	.4,096	06/25/2056	1FM
.61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		.03/01/2020			.54,886	.54,886	.56,530	.55,310	0	(424)	0	(424)	0	.54,886	0	0	0	0	.388	02/15/2047	1FM
.617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		.03/01/2020			1,103,791	1,103,791	1,125,836	1,104,008	0	(217)	0	(217									

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.74922E-AF-6	RALI 2006-0S6 116 6.250% 06/25/36		.03/01/2020	Paydown		4,992	.6,948	5,813	6,032	0	-(1,040)	0	0	0	4,992	0	0	0	0	.58	06/25/2036	3FM.....	
.755111-BR-1	RAYTHEON CO 4.400% 02/15/20		.02/15/2020	Maturity		1,000,000	1,000,000	997,550	999,967	0	0	0	0	0	1,000,000	0	0	0	0	.22,000	02/15/2020	1FE.....	
.75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		.02/01/2020	Paydown		1,101	.1,101	600	.407	694	0	0	0	0	1,101	0	0	0	0	.11	04/25/2037	1FM.....	
.75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		.02/01/2020	Paydown		1,431	.1,431	792	.535	896	0	0	0	0	1,431	0	0	0	0	.14	04/25/2037	1FM.....	
.769950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		.03/01/2020	Paydown		24,533	24,533	17,582	13,803	0	0	0	0	0	10,730	0	0	0	0	.24,533	05/25/2036	1FM.....	
.760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		.02/19/2020	BARCLAYS		1,531,947	1,500,000	1,522,515	0	0	0	0	0	0	1,521,955	0	0	0	0	.20,090	08/15/2024	2FE.....	
.76110W-SZ-0	RASC 2003-K5 A15 4.289% 09/25/33		.03/01/2020	Paydown		52,353	52,353	45,547	48,592	0	0	0	0	0	3,761	0	0	0	0	.324	09/25/2033	1FM.....	
.761118-X0-6	RALI 2006-0S3 1412 6.000% 03/25/36		.03/01/2020	Paydown		7,396	10,225	8,426	9,283	0	0	0	0	0	(1,887)	0	0	0	0	.103	03/25/2036	3FM.....	
.76111X-ZU-2	RFMSI 2005-S7 A4 5.500% 11/25/35		.03/01/2020	Paydown		15,069	.22,060	19,883	19,791	0	0	0	0	0	(4,721)	0	0	0	0	.137	11/25/2035	1FM.....	
.76419C-AG-9	SGCMs 2016-C5 XA 1.975% 10/10/48		.03/01/2020	Paydown		0	0	41,841	25,956	0	0	0	0	0	(25,956)	0	0	0	0	.1,087	10/10/2048	1FE.....	
.78474K-AE-1	SFMT 2016-1A 144 3.000% 11/25/46		.03/01/2020	Paydown		219,505	.219,505	209,387	210,058	0	0	0	0	0	9,447	0	0	0	0	.864	11/25/2046	1FM.....	
.79466L-AF-1	SALESFORCE.COM INC 3.700% 04/11/28		.03/09/2020	Various		4,641,040	4,000,000	3,999,000	3,999,147	0	0	0	0	0	17	0	0	0	0	.641,876	04/11/2028	1FE.....	
.80862S-AA-0	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	STIFEL NICHOLAS		194,750	.190,000	190,000	0	0	0	0	0	0	190,000	0	0	0	0	.4,750	04/01/2028	4FE.....	
.81745B-AN-5	SEMT 2013-6 B2 3.521% 05/25/43		.03/01/2020	Paydown		123,780	123,780	123,345	123,381	0	0	0	0	0	399	0	0	0	0	.769	05/25/2043	1FM.....	
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		.03/01/2020	Paydown		19,626	19,626	19,286	19,345	0	0	0	0	0	282	0	0	0	0	.104	07/25/2043	1FM.....	
.81745H-AK-8	SEMT 2014-2 B1 4.076% 07/25/44		.03/01/2020	Paydown		226,548	226,548	242,061	236,096	0	0	0	0	0	(9,548)	0	0	0	0	.1,600	07/25/2044	1FM.....	
.81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		.03/01/2020	Paydown		109,528	109,528	106,516	106,454	0	0	0	0	0	3,075	0	0	0	0	.808	09/25/2043	1FM.....	
.81745J-AQ-1	SEMT 2013-11 B3 3.648% 09/25/43		.03/01/2020	Paydown		68,876	68,876	67,886	67,999	0	0	0	0	0	877	0	0	0	0	.499	09/25/2043	1FM.....	
.81745N-AJ-8	SEMT 2014-1 B2 3.927% 04/25/44		.03/01/2020	Paydown		182,596	182,596	183,345	183,199	0	0	0	0	0	(603)	0	0	0	0	.1,216	04/25/2044	1FM.....	
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		.03/01/2020	Paydown		75,247	75,059	75,056	75,056	0	0	0	0	0	191	0	0	0	0	.360	01/25/2045	1FM.....	
.81745R-AH-3	SEMT 2013-3 B2 3.514% 03/25/43		.03/01/2020	Paydown		85,083	.85,083	87,319	86,787	0	0	0	0	0	(1,705)	0	0	0	0	.581	03/25/2043	1FM.....	
.81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		.03/01/2020	Paydown		251,557	251,557	254,996	253,214	0	0	0	0	0	(1,657)	0	0	0	0	.1,704	07/25/2045	1FM.....	
.81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		.03/01/2020	Paydown		229,197	229,197	233,960	232,863	0	0	0	0	0	(3,666)	0	0	0	0	.1,486	11/25/2046	1FM.....	
.81746T-CB-9	SEMT 2017-1 B1 3.623% 02/25/47		.03/01/2020	Paydown		13,841	13,841	14,244	14,224	0	0	0	0	0	(383)	0	0	0	0	.84	02/25/2047	1FM.....	
.81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		.03/01/2020	Paydown		253,989	253,989	249,504	249,572	0	0	0	0	0	4,417	0	0	0	0	.1,734	04/25/2047	1FM.....	
.822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		.03/01/2020	Paydown		103,896	103,896	106,339	106,507	0	0	0	0	0	(2,612)	0	0	0	0	.562	07/25/2043	1FM.....	
.82281E-CK-1	SCOT 2016-1 A1A9 3.500% 11/25/46		.03/01/2020	Paydown		713,999	713,999	712,995	712,718	0	0	0	0	0	1,281	0	0	0	0	.3,666	11/25/2046	1FM.....	
.82652W-AA-6	Sierra Receivable 2016A Co 2016-2A A 2.330% 07/20/33		.03/20/2020	Paydown		299,300	299,300	299,239	299,291	0	0	0	0	0	9	0	0	0	0	.1,098	07/20/2033	1FE.....	
.83546D-AA-6	SONIC 2016-1A A2 4.472% 05/20/46		.01/22/2020	Paydown		4,638,165	4,638,165	4,638,165	4,638,165	0	0	0	0	0	0	0	0	0	0	.55,292	05/20/2046	2FE.....	
.86194R-AA-5	SMPT 2017-MONT A 1.774% 08/20/30		.01/21/2020	Paydown		8,714,944	8,714,944	8,714,944	8,714,944	0	0	0	0	0	0	0	0	0	0	.19,624	08/20/2030	1FM.....	
.86765B-AG-4	SUNOCO LOGISTICS PARTNER 5.500% 02/15/20		.02/15/2020	Various		1,000,000	1,000,000	996,720	999,949	0	0	0	0	0	51	0	0	0	0	.27,500	02/15/2020	2FE.....	
.86767X-AA-3	SUNTRUST CAPITAL I 2.370% 05/15/27		.01/09/2020	NATIONAL INT Active Corp		1,991,350	2,083,000	1,945,001	1,957,950	0	0	0	0	0	333	0	0	0	0	.33,068	.8,210	05/15/2027	2FE.....
.88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		.03/30/2020	Redemption 100,0000		135,046	135,046	135,046	135,046	0	0	0	0	0	0	0	0	0	0	.2,066	03/30/2024	2FE.....	
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		.03/15/2020	Paydown		102,157	102,157	117,090	111,442	0	0	0	0	0	(9,285)	0	0	0	0	.928	07/15/2059	1FE.....	
.88579Y-BM-2	3M CO. 2.650% 04/15/25		.03/27/2020	HONG KONG SHANGHAI BK		203,092	200,000	200,955	0	0	0	0	0	(2)	0	0	0	0	.2,140	.2,140	04/15/2025	1FE.....	
.89171H-AK-2	TPMT 2015-3 A1B 3.000% 03/25/54		.03/01/2020	Paydown		282,318	282,318	282,411	282,004	0	0	0	0	0	313	0	0	0	0	.1,384	03/25/2054	1FM.....	
.89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/54		.03/01/2020	Paydown		214,001	214,001	212,697	212,832	0	0	0	0	0	1,169	0	0	0	0	.1,396	03/25/2054	1FM.....	
.89236T-DK-2	TOYOTA 2.250% 10/18																						

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.93934F-EQ-1	WMT 2005-9 244 5.500% 11/25/35		.03/01/2020	Paydown		.860	.1,235	.1,140	.1,158	0	-.298	0	-.298	0	.860	0	0	0	0	0	11/25/2035	1FM	
.93935B-AH-3	WMT 2006-5 346 6.26% 07/25/36		.03/01/2020	Paydown		.19,184	.19,184	.8,851	.7,361	0	11,823	0	11,823	0	.19,184	0	0	0	0	0	.07/25/2036	1FM	
.949456-AA-5	WLRG 2013-AA A 3.100% 03/15/29		.03/15/2020	Paydown		.43,733	.43,733	.43,727	.43,732	0	0	0	0	0	.43,733	0	0	0	0	0	.03/15/2029	1FE	
.949458-AA-1	WLRG 2015-AA A 2.790% 06/16/31		.03/15/2020	Paydown		.297,352	.297,352	.297,327	.297,270	0	0	.82	0	0	.297,352	0	0	0	0	0	.06/16/2031	1FE	
.94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		.01/30/2020	Maturity		.1,200,000	.1,200,000	.1,189,140	.1,199,147	0	0	.853	0	0	.1,200,000	0	0	0	0	0	.01/30/2020	1FE	
.949831-AA-9	WFMB 2019-3 A1 3.500% 07/25/49		.03/01/2020	Paydown		.421,244	.421,244	.427,168	.426,667	0	0	(5,423)	0	0	.421,244	0	0	0	0	0	.07/25/2049	1FE	
.94983L-AY-3	WFMB 2006-2 245 5.500% 03/25/36		.01/01/2020	Paydown		.0	0	0	0	0	0	(15,253)	0	0	(15,253)	0	0	0	0	0	.03/25/2036	3FM	
.94989M-AF-6	WFCM 2015-NX2 A56 3.461% 07/15/58		.03/01/2020	Paydown		.84	.84	.86	.85	0	0	(1)	0	0	.84	0	0	0	0	0	.07/15/2058	1FM	
.95040Q-AC-8	WELLTOWER INC 4.250% 04/01/26		.03/04/2020	MORGAN STANLEY FIXED INC		.1,125,543	.992,000	.1,089,497	.0	0	0	(1,944)	0	0	.1,087,552	0	0	.37,991	.37,991	18,152	.04/01/2026	2FE	
.96950F-AD-6	WILLIAMS PARTNERS 5.250% 03/15/20		.03/15/2020	Maturity		.500,000	.500,000	.499,646	.499,992	0	0	8	0	0	.500,000	0	0	0	0	0	.03/15/2020	2FE	
.971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		.05/25/28	Paydown		.817	.817	.831	.816	0	0	1	0	0	.817	0	0	0	0	5	.05/25/2028	1FM	
.97652P-AW-1	WIN 2014-1 B3 3.840% 06/20/44		.03/01/2020	Paydown		.104,679	.104,679	.106,362	.105,957	0	0	(1,278)	0	0	.104,679	0	0	0	0	.653	.06/20/2044	1FM	
.009090-AA-9	ACAC 2015-1A PTT 3.600% 03/15/27	A.	.03/16/2020	Redemption	100,0000	.468,257	.468,257	.468,373	.468,332	0	0	(75)	0	0	.468,257	0	0	0	0	0	.284,918	.03/15/2027	1FE
.91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A.	.01/16/2020	Call	101,4690	.460,669	.454,000	.437,439	.440,683	0	0	148	0	0	.440,831	0	0	13,169	13,169	11,189	.05/15/2023	4FE	
.91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A.	.03/12/2020	Various		.174,000	.174,000	.174,218	.174,009	0	0	(9)	0	0	.174,000	0	0	0	0	0	.5,077	.03/01/2023	4FE
.C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		.03/15/2020	Redemption	100,0000	.83,333	.83,333	.83,333	.83,333	0	0	0	0	0	.83,333	0	0	0	0	0	.2,267	.03/15/2021	3
.023150-AA-6	AMBAC LSNI LLC 6.375% 02/12/23	D.	.01/01/2020			.21,631	.21,631	.21,631	.21,631	0	0	0	0	0	.21,631	0	0	0	0	0	.02/12/2023	561	
.02364W-AV-7	AMERICA MOVIL SA DE CV 5.000% 03/30/20	D.	.03/30/2020	Various		.600,000	.600,000	.596,262	.599,881	0	0	119	0	0	.600,000	0	0	0	0	0	.15,000	.03/30/2020	1FE
.05585J-AA-8	BSPR 2018-FL3 A 1.755% 03/15/28	D.	.03/15/2020	Paydown		.893,063	.893,063	.893,063	.893,063	0	0	0	0	0	.893,063	0	0	0	0	0	.6,190	.03/15/2028	1FE
.14214X-B8-8	CARILLION PLC PP 4.850% 01/06/19	D.	.02/24/2020	PRIVATE PLACEMENT		.0	1,000,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.01/06/2019	6*
.22546Q-AP-2	CREDIT SUISSE NEW YORK 3.625% 09/09/24	D.	.02/10/2020	BOSTON		.1,027,540	.959,000	.1,021,009	.0	0	0	(874)	0	0	.1,020,135	0	0	.7,405	.7,405	14,775	.09/09/2024	1FE	
.55977W-2B-7	MAEIM 4.000% 01/30/20	D.	.01/30/2020	Maturity		.10,000,000	.10,000,000	.10,260,000	.10,007,515	0	0	(7,515)	0	0	.10,000,000	0	0	0	0	0	.200,000	.01/30/2020	2FE
.759470-AK-3	RELIANCE INDUSTRIES 10.250% 01/15/97	D.	.02/10/2020	HILLTOP SECURITIES INC.		.1,002,955	.500,000	.549,125	.549,125	0	0	0	0	0	.549,125	0	0	.453,830	.453,830	.29,326	.01/15/2097	2FE	
.82620K-AD-5	SIEMENS 2.900% 05/27/22	D.	.02/13/2020	CITIGROUP GLOBAL MKTS		.5,242,208	.5,114,000	.5,323,044	.5,207,269	0	0	(4,952)	0	0	.5,202,317	0	0	.39,891	.39,891	.33,369	.05/27/2022	1FE	
.88032W-AN-6	TCENTEN HOLDINGS LTD 3.975% 04/11/29	D.	.03/26/2020	HONG KONG SHANGHAI BK		.1,534,260	.1,400,000	.1,508,080	.1,507,937	0	0	(2,545)	0	0	.1,505,393	0	0	.28,867	.28,867	.26,125	.04/11/2029	1FE	
.89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D.	.02/03/2020	Redemption	100,0000	.21,450	.21,450	.21,236	.21,273	0	0	177	0	0	.21,450	0	0	0	0	0	.657	.08/01/2025	4FE
.61969P-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D.	.03/05/2020	Maturity		.2,000,000	.2,000,000	.2,000,000	.2,000,000	0	0	0	0	0	.2,000,000	0	0	0	0	0	.45,300	.03/05/2020	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						127,950,667	126,728,914	126,694,988	117,995,219	0	(156,560)	0	(156,560)	0	125,803,924	0	0	2,034,437	2,034,437	1,943,757	XXX	XXX	
.976657-AH-9	WISCONSIN ENERGY CORP 3.816% 05/15/67		.01/09/2020	MARKET AXESS		.626,811	.668,000	.574,480	.574,938	0	19	0	19	0	.574,957	0	0	.51,854	.51,854	.4,404	.05/15/2067	2FE	
.976657-AH-9	WISCONSIN ENERGY CORP 3.816% 05/15/67		.01/09/2020	NATIONAL INT Active Corp		.1,549,190	1,666,000	.1,432,760	.1,433,902	0	33	0	33	0	.1,433,935	0	0	.115,256	.115,256	.10,238	.05/15/2067	2FE	
4899999. Subtotal - Bonds - Hybrid Securities						2,176,001	2,334,000	2,007,240	2,008,840	0	52	0	52	0	2,008,892	0	0	167,110	167,110	14,642	XXX	XXX	
8399999. Total - Bonds - Part 4						183,098,745	180,704,849	182,637,770	160,797,262	0	(1,075,588)	0	(1,075,588)	0	180,268,852	0	0	2,717,588	2,717,588	2,535,806	XXX	XXX	
8399999. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	0	(1,075,588)	0	(1,075,588)	0	180,268,852	0	0	2,717,588	2,717,588	2,535,806	XXX	XXX	
8399999. Total - Bonds						183,098,745	180,704,849	182,637,770	160,797,262	0	(1,075,588)	0	(1,075,588)	0	180,268,852	0	0	2,717,588	2,717,588	2,535,806	XXX	XXX	
.857477-50-9	STATE STREET CORP PFD		.03/16/2020	Various		45,000,000	1,129,971	0.00	1,028,562	1,028,562	0	0	0	0	0	1,028,562	0	0	101,409	101,409	13,140	.03/16/2020	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,129,971	XXX	1,028,562	1,028,562	0	0	0	0	0	1,028,562	0	0	101,409	101,409	13,140	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						1,129,971	XXX	1,028,562	1,028,562	0	0	0	0	0	1,028,562	0	0						

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..097023-10-5	BOEING CO		03/23/2020	S. G. COWEN SECURITIES CORP.	8,192,000	787,477		1,049,012	2,668,626	(1,619,614)	0	0	(1,619,614)	0	1,049,012	0	(261,555)	(261,555)	16,835		
..110122-10-8	BRISTOL-MYERS SQUIBB		02/24/2020	S. G. COWEN SECURITIES CORP.	7,406,000	473,565		388,957	475,391	(86,434)	0	0	(86,434)	0	388,957	0	84,609	84,609	3,333		
..370334-10-4	GENERAL MILLS		03/06/2020	MERRILL LYNCH-ALGO	8,645,000	460,407		459,914	463,026	(3,112)	0	0	(3,112)	0	459,914	0	493	493	4,236		
..37045V-10-0	GENERAL MOTORS CO		03/06/2020	CITIGROUP GLOBAL-VAR, S. G. COWEN SECURITIES	21,998,000	637,816		776,253	805,127	(28,874)	0	0	(28,874)	0	776,253	0	(138,437)	(138,437)	8,359		
..406216-10-1	HALLIBURTON COMPANY		03/12/2020	S. G. COWEN SECURITIES CORP.	97,371,000	766,023		2,383,642	2,382,668	974	0	0	974	0	2,383,642	0	(1,617,620)	(1,617,620)	17,527		
..494368-10-3	KIMBERLY CLARK		01/16/2020	Various	4,743,000	677,787		499,693	587,751	(153,490)	0	0	(153,490)	0	499,693	0	178,094	178,094	4,401		
..594918-10-4	MICROSOFT CORP		03/23/2020	Various	17,050,000	2,727,840		906,961	2,688,785	(1,781,824)	0	0	(1,781,824)	0	906,961	0	1,820,879	1,820,879	6,627		
..742718-10-9	PROCTER & GAMBLE CO		03/17/2020	S. G. COWEN SECURITIES CORP.	5,514,000	643,821		428,934	688,699	(259,765)	0	0	(259,765)	0	428,934	0	214,887	214,887	4,113		
..74460D-10-9	PUBLIC STORAGE INC REIT		02/24/2020	S. G. COWEN SECURITIES CORP.	2,254,000	509,129		477,686	480,012	(2,326)	0	0	(2,326)	0	477,686	0	31,443	31,443	0		
..806857-10-8	SCHLUMBERGER LTD		02/24/2020	S. G. COWEN SECURITIES CORP.	11,270,000	353,080		435,181	453,054	(17,873)	0	0	(17,873)	0	435,181	0	(82,101)	(82,101)	5,635		
..828806-10-9	SIMON PROPERTY GRP LP REIT		03/16/2020	Various	17,106,000	1,815,182		2,486,357	2,548,110	(61,753)	0	0	(61,753)	0	2,486,357	0	(671,175)	(671,175)	28,071		
..143658-30-0	CARNIVAL CRUISE UNIT	C	03/17/2020	S. G. COWEN SECURITIES CORP.	43,362,000	550,048		2,022,837	2,204,090	(181,253)	0	0	(181,253)	0	2,022,837	0	(1,472,790)	(1,472,790)	21,681		
..H1467J-10-4	CHUBB LTD	D	02/24/2020	S. G. COWEN SECURITIES CORP.	11,270,000	1,826,258		1,501,934	1,754,288	(252,354)	0	0	(252,354)	0	1,501,934	0	324,324	324,324	8,453		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					18,383,859	XXX		18,820,823	24,085,924	(5,330,533)	0	0	(5,330,533)	0	18,820,823	0	(436,965)	(436,965)	135,844	XXX	XXX
9799997. Total - Common Stocks - Part 4					18,383,859	XXX		18,820,823	24,085,924	(5,330,533)	0	0	(5,330,533)	0	18,820,823	0	(436,965)	(436,965)	135,844	XXX	XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					18,383,859	XXX		18,820,823	24,085,924	(5,330,533)	0	0	(5,330,533)	0	18,820,823	0	(436,965)	(436,965)	135,844	XXX	XXX
9899999. Total - Preferred and Common Stocks					19,513,830	XXX		19,849,385	25,114,486	(5,330,533)	0	0	(5,330,533)	0	19,849,385	0	(335,556)	(335,556)	148,984	XXX	XXX
9999999 - Totals					202,612,575	XXX		202,487,155	185,911,748	(5,330,533)	(1,075,588)	0	(6,406,121)	0	200,118,237	0	2,382,032	2,382,032	2,684,790	XXX	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
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	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/27/2023	39,295		193.61		365,945		352,874		352,874	(13,071)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/14/2022	12,144		190.05		90,935		109,176		109,176	18,241							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2020	02/14/2022	11,597		202.13		90,244		44,183		44,183	(46,061)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/12/2021	28,335		190.05		150,242		190,976		190,976	40,734							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2020	02/25/2022	13,137		194.79		99,033		86,443		86,443	(12,590)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2020	02/14/2023	65,626		202.13		618,149		357,006		357,006	(261,143)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2020	02/12/2021	38,099		202.13		211,778		68,579		68,579	(143,199)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/26/2021	17,329		193.61		93,605		86,990		86,990	(6,615)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2020	02/27/2023	52,184		194.79		476,739		434,174		434,174	(42,564)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/26/2020	02/26/2021	25,972		194.79		139,628		110,899		110,899	(28,730)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/14/2023	58,958		190.05		538,961		629,084		629,084	90,123							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	8,326		193.61		63,513		60,697		60,697	(2,816)							0001
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2018	09/14/2021	185,446		194.10	1,605,377			1,095,984		1,095,984	(710,257)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	87,090		185.28	727,734			1,000,662		1,000,662	(398,871)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2018	11/24/2021	83,893		186.01	695,983			903,531		903,531	(385,909)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2018	05/14/2020	21,279		193.24	154,611			37,451		37,451	(113,418)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2018	03/12/2021	131,832		191.19	1,136,746			805,495		805,495	(589,290)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2017	04/14/2020	45,055		176.74	374,261			729,439		729,439	(276,637)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2018	07/27/2020	13,673		193.89	99,413			36,233		36,233	(63,305)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/27/2017	09/25/2020	29,197		183.03	251,168			307,741		307,741	(169,637)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2019	08/14/2020	26,331		195.66	141,680			56,086		56,086	(109,012)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/12/2018	10/14/2020	22,581		191.13	161,418			110,423		110,423	(109,972)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2017	07/27/2020	20,914		180.60	177,519			260,375		260,375	(126,946)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2018	07/27/2021	14,333		193.89	124,221			81,984		81,984	(55,898)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2018	08/14/2020	20,462		193.53	148,896			61,386		61,386	(95,148)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/24/2017	08/27/2020	18,132		179.90	153,314			239,165		239,165	(108,975)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	90,087		185.31	747,891			1,018,883		1,018,883	(417,102)							0001	
Goldman Sachs Index																							
Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2018	06/26/2020	12,602		194.42	92,120			25,455		25,455	(58,471)							0001	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2019	11/25/2020	20,764		197.55	112,805				51,911		51,911	(73,714)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/13/2019	09/14/2020	24,081		195.30	129,333				62,610		62,610	(99,695)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2017	12/22/2020	18,395		191.36	165,440				100,067		100,067	(84,615)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2017	09/14/2020	27,271		182.94	234,483				287,166		287,166	(160,082)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/27/2018	08/27/2020	15,366		194.85	112,275				40,104		40,104	(65,919)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2017	12/14/2020	65,640		189.52	584,680				417,467		417,467	(322,290)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2018	12/14/2020	17,603		185.31	122,325				161,771		161,771	(95,056)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/12/2019	07/14/2021	14,943		192.06	109,634				97,131		97,131	(62,014)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/13/2019	09/14/2022	130,205		195.30	1,184,991				957,005		957,005	(437,488)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/24/2020	01/27/2022	5,779		200.20	44,429				25,082		25,082	(19,347)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2019	10/14/2021	11,103		195.71	83,661				59,957		59,957	(39,971)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2019	02/12/2021	18,159		186.19	127,126				162,703		162,703	(93,518)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2019	12/27/2022	46,693		198.98	430,173				296,501		296,501	(138,679)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/25/2018	05/27/2021	17,993		193.41	155,904				99,680		99,680	(72,691)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2019	04/27/2021	16,859		187.62	119,561				143,466		143,466	(81,258)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2018	06/12/2020	35,178		191.57	253,386				112,217		112,217	(190,663)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/27/2019	03/25/2022	85,490		188.21	732,095				864,300		864,300	(357,347)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2018	02/26/2021	26,336		192.59	229,254				139,053		139,053	(112,980)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/12/2019	09/14/2021	8,643		195.30	64,819				46,586		46,586	(31,720)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2019	05/13/2022	93,809		187.21	800,827				1,023,457		1,023,457	(393,998)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/27/2018	08/27/2021	11,963		194.85	104,429				65,558		65,558	(44,861)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2019	12/14/2020	42,626		198.73	232,953				96,334		96,334	(141,091)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/10/2019	10/14/2020	25,262		195.71	135,960				69,218		69,218	(101,047)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2018	04/27/2020	10,359		192.29	75,098				19,683		19,683	(59,981)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2017	07/14/2020	38,524		179.99	325,898				500,432		500,432	(234,999)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2019	09/27/2022	79,494		196.63	726,842				545,332		545,332	(256,767)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/13/2018	07/14/2021	177,160		194.53	1,543,942				944,265		944,265	(678,524)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2018	11/12/2021	128,106		186.79	1,062,448				1,306,686		1,306,686	(582,884)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2017	08/14/2020	36,601		180.27	310,106				468,488		468,488	(221,06						

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/23/2019	05/27/2020	22,971		187.50	117,581				135,068		135,068	-(139,662)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/26/2019	07/27/2021	8,917		193.12	65,780				54,214		54,214	(35,667)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2019	09/27/2021	10,100		196.63	76,262				49,895		49,895	(35,250)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/11/2018	05/14/2021	145,260		193.24	1,260,343				800,381		800,381	(592,660)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2019	11/22/2022	66,226		197.55	608,360				447,690		447,690	(206,626)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2019	05/14/2021	16,538		187.21	117,338				146,523		146,523	(80,042)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2019	08/13/2021	8,111		195.66	61,100				40,961		40,961	(29,605)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2019	03/14/2022	113,702		185.88	955,302				1,299,618		1,299,618	(500,290)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2019	10/14/2022	103,515		195.71	946,095				756,698		756,698	(342,636)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2018	04/14/2020	13,185		192.11	95,747				20,569		20,569	(81,089)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2018	09/14/2020	22,133		194.10	160,670				68,391		68,391	(97,606)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/27/2018	03/26/2021	22,731		191.06	195,869				142,978		142,978	(101,381)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2019	06/27/2022	82,317		191.71	.729,082				712,866		712,866	(309,512)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/23/2019	05/27/2021	13,952		187.50	99,146				122,359		122,359	(66,691)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/12/2019	07/14/2020	28,210		192.06	148,453				94,503		94,503	(144,153)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/14/2018	11/13/2020	27,095		186.79	188,775				214,318		214,318	(144,956)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/25/2018	05/27/2020	20,201		193.41	146,903				39,795		39,795	(103,629)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2018	09/25/2020	10,690		194.95	.77,942				30,894		30,894	(44,791)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2017	10/27/2020	23,214		187.82	.204,920				164,353		164,353	(122,568)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2019	06/26/2020	22,211		191.71	.116,669				73,961		73,961	(117,494)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2020	01/13/2023	63,975		201.22	.597,307				359,538		359,538	(237,769)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2019	12/14/2021	12,031		198.73	91,814				55,224		55,224	(38,380)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2019	04/14/2020	35,298		186.67	.179,880				221,669		221,669	(222,375)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2019	11/12/2021	13,902		197.16	105,254				69,512		69,512	(47,129)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/26/2019	07/27/2020	17,637		193.12	93,324				53,086		53,086	(84,656)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2017	06/26/2020	25,429		180.46	.215,683				318,123		318,123	(155,628)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2019	11/13/2020	32,948		197.16	.178,640				82,370		82,370	(120,260)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2019	02/14/2022	99,769		186.19	.837,778				1,104,443		1,104,443	(442,975)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2018	04/14/2021	170,980		192.11	1,481,400				1,000,234		1,000,234	(733,5						

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2019	04/27/2020	19,502		187.62	99,891				106,482		106,482	(122,279)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/24/2019	10/27/2022	64,889		197.03	594,503				443,189		443,189	(206,346)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2019	09/25/2020	23,394		196.63	126,500				53,105		53,105	(89,366)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/14/2017	11/13/2020	37,826		187.49	333,324				280,669		280,669	(199,721)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2018	01/27/2021	15,220		197.76	136,654				44,292		44,292	(52,815)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2019	12/27/2021	6,558		198.98	50,112				30,103		30,103	(20,659)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2020	01/27/2021	15,145		200.20				83,380		33,016	(50,364)						0001	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2019	01/14/2021	19,738		185.28	137,503				185,732		185,732	(104,807)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/12/2019	12/14/2022	65,632		198.73	605,195				418,731		418,731	(196,895)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2019	06/14/2021	17,599		189.50	127,397				134,984		134,984	(79,547)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/27/2019	08/27/2021	8,628		197.50	65,604				38,135		38,135	(29,248)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/27/2019	03/26/2021	18,660		188.21	132,754				148,160		148,160	(89,941)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2017	10/14/2020	34,057		186.07	297,839				279,609		279,609	(188,336)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2019	12/23/2020	16,936		198.98	92,675				38,954		38,954	(55,043)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/13/2019	06/12/2020	38,322		189.50	198,979				173,215		173,215	(221,117)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2018	08/13/2021	171,684		193.53	1,488,525				1,026,670		1,026,670	(674,718)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/14/2019	11/14/2022	82,567		197.16	755,346				565,587		565,587	(260,913)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2017	06/12/2020	39,618		181.28	337,554				463,138		463,138	(243,256)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2019	11/24/2021	11,258		197.55	85,402				55,614		55,614	(37,601)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2019	04/14/2021	18,878		186.67	133,207				170,282		170,282	(93,636)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/24/2019	10/27/2021	9,516		197.03	72,188				47,201		47,201	(32,546)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2018	06/25/2021	13,615		194.42	118,850				71,886		71,886	(52,553)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2019	02/26/2021	18,029		185.87	126,333				167,307		167,307	(92,668)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2020	01/14/2022	8,190		201.22				63,283		32,187	(31,096)						0001	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2019	05/14/2020	34,501		187.21	176,331				206,318		206,318	(213,563)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/25/2019	01/27/2022	56,051		185.17	468,093				652,436		652,436	(255,593)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2018	10/27/2020	17,416		188.10	122,522				119,998		119,998	(91,435)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/24/2019	10/27/2020	21,758		197.03	117,893				52,437		52,437	(80,287)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2018	11/25/2020	12,085		186.01	84,075				103,692		103,692	(65,019)						0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2018	04/27/2021	23,147		192.29	199,850				135,875		135,875	(98,145)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2018	12/22/2020	15,821		184.69	109,867				154,256		154,256	(85,592)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2020	01/14/2021	24,128		201.22		133,513			43,671		43,671	(89,841)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2017	05/27/2020	26,407		180.14	223,579				337,749		337,749	(162,405)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2018	09/27/2021	15,953		194.95	138,395				89,814		89,814	(59,025)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2019	08/26/2022	101,165		197.50	933,066				644,418		644,418	(320,692)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2018	06/14/2021	165,892		191.57	1,423,744				1,086,595		1,086,595	(706,702)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/25/2019	07/27/2022	86,599		193.12	772,649				703,184		703,184	(311,756)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/11/2018	10/14/2021	191,367		191.13	1,623,974				1,442,908		1,442,908	(794,174)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2019	03/12/2021	17,839		185.88	125,013				166,977		166,977	(91,160)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2019	08/27/2020	25,159		197.50	136,648				42,520		42,520	(92,084)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2017	11/27/2020	23,063		188.44	204,262				159,366		159,366	(117,852)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2018	02/12/2021	102,841		190.79	890,793				627,329		627,329	(472,039)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2019	06/25/2021	9,337		191.71	68,557				61,344		61,344	(39,496)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/11/2017	05/14/2020	40,334		179.60	340,468				537,250		537,250	(248,055)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/23/2019	05/26/2022	80,763		187.50	690,521				873,044		873,044	(335,973)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2019	08/12/2022	121,864		195.66	1,111,130				859,144		859,144	(409,465)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/13/2018	07/14/2020	21,770		194.53	159,236				47,677		47,677	(98,838)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/12/2018	01/14/2021	63,388		195.81	564,746				221,858		221,858	(242,776)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2018	10/27/2021	81,659		188.10	683,520				761,059		761,059	(363,381)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2019	06/14/2022	91,641		189.50	800,573				893,501		893,501	(363,815)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2017	04/27/2020	46,781		178.92	393,390				655,397		655,397	(287,233)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2020	01/27/2023	39,021		200.20	363,258				235,297		235,297	(127,961)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2018	12/27/2021	91,867		184.69	765,212				1,083,117		1,083,117	(428,102)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2019	04/27/2022	94,148		187.62	801,946				997,966		997,966	(394,479)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2019	04/13/2022	146,660		186.67	1,242,916				1,626,458		1,626,458	(629,171)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/25/2019	01/27/2021	8,895		185.17	61,927				85,210		85,210	(47,052)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2019	02/25/2022	93,038		185.87	781,644				1,055,983		1,055,983	(413,089)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/12/2019	07/14/2022	114,673		192.06	1,015,306													

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/12/2020	12,440		.226.13	.95,361			.1,866		.1,866	-(152,014)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2019	02/26/2021	6,310		.222.19	.65,333			.19,750		.19,750	(91,494)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2018	11/26/2021	2,832		.219.61	.35,641			.18,183		.18,183	(42,683)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	1,626		.233.05	.21,793			.7,042		.7,042	(18,751)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2018	12/24/2020	4,916		.213.61	.48,510			.25,708		.25,708	(91,281)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2018	06/14/2021	9,245		.222.93	.118,508			.36,980		.36,980	(129,893)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2018	09/14/2021	10,419		.227.19	.137,759			.38,549		.38,549	(130,024)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2022	1,608		.237.00		.17,526		.3,440		.3,440	(14,086)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2017	12/24/2020	432		.229.43	.6,158			.570		.570	(4,794)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2018	07/27/2021	3,762		.224.37	.48,024			.15,122		.15,122	(50,707)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2018	06/12/2020	2,920		.222.93	.30,857			.1,022		.1,022	(41,992)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2019	02/12/2021	5,247		.221.27	.54,451			.16,895		.16,895	(78,390)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2018	09/27/2021	4,367		.223.94	.57,213			.20,177		.20,177	(59,569)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2021	2,823		.225.31	.30,274			.8,271		.8,271	(37,063)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2021	1,440		.228.49	.15,989			.4,089		.4,089	(17,207)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021	1,743		.234.64	.18,896			.4,061		.4,061	(18,285)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/13/2018	04/14/2021	2,018		.221.04	.26,002			.7,990		.7,990	(30,004)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2022	3,085		.216.52	.38,410			.24,373		.24,373	(49,301)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2021	3,773		.226.60	.40,356			.9,546		.9,546	(47,504)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2019	05/14/2020	13,904		.223.10	.105,778			.1,251		.1,251	(199,802)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2021	3,965		.217.17	.49,766			.27,792		.27,792	(63,196)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/25/2019	01/27/2022	5,521		.218.44	.69,586			.40,414		.40,414	(84,747)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/12/2018	10/14/2021	4,529		.218.60	.58,014			.28,894		.28,894	(70,106)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2020	7,241		.234.64	.55,218			.3,258		.3,258	(63,865)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2019	05/13/2022	6,809		.223.10	.89,165			.44,937		.44,937	(93,686)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2020	5,077		.225.31	.38,782			.51		.51	(63,214)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2018	09/25/2020	1,308		.223.94	.14,123			.1,688		.1,688	(18,003)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	1,536		.230.49	.17,240			.4,423		.4,423	(17,355)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2018	06/26/2020	1,678		.223.53	.17,663			.738		.738	(23,436)							0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2018	12/27/2021	3,932		213.61	47,292			35,116		35,116	(66,615)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2020	7,703		228.49	60,544			1,541		1,541	(83,652)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2020	3,813		217.17	39,413			12,201		12,201	(66,036)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/25/2019	01/27/2021	4,679		218.44	48,341			18,106		18,106	(76,121)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/15/2018	08/13/2021	5,447		225.26	70,307			21,352		21,352	(71,683)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/20/2017	12/14/2020	1,282		228.53	18,020			1,705		1,705	(14,719)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2020	4,820		230.27	35,964			2,266		2,266	(50,904)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	2,539		228.01	34,972			15,008		15,008	(31,285)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2023	385		233.89		5,148		1,839		1,839	(3,309)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/25/2021	1,820		227.44	20,038			5,370		5,370	(22,426)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/25/2018	05/27/2021	3,273		221.49	41,833			13,944		13,944	(47,888)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2018	02/26/2021	1,268		221.55	17,113			4,300		4,300	(18,670)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	2,052		232.48	27,332			9,643		9,643	(24,047)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2018	04/27/2020	2,112		221.14	22,229			148		148	(33,218)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/26/2018	01/27/2021	1,868		233.45	26,988			1,961		1,961	(17,743)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2019	03/14/2022	17,457		223.52	224,365			105,441		105,441	(238,812)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2018	04/27/2021	2,609		221.14	33,524			10,646		10,646	(38,642)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2018	03/26/2021	5,722		219.69	74,414			24,031		24,031	(88,457)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	925		230.27	.9,841			2,525		2,525	(10,934)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	1,848		237.56	20,194			3,677		3,677	(17,722)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2019	12/24/2020	7,607		237.56	58,185			2,662		2,662	(58,418)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2022	1,753		232.23	23,443			8,185		8,185	(20,645)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/15/2018	08/14/2020	3,485		225.26	37,181			2,370		2,370	(45,059)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	1,316		232.48	14,137			3,317		3,317	(14,637)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2021	4,789		233.89		36,512		3,352		3,352	(33,160)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2020	5,970		230.49	47,059			2,448		2,448	(60,415)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2021	2,077		229.23	23,372			5,835		5,835	(24,254)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2019	02/25/2022	1,841		222.19	23,354			11,634		11,634	(25,973)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021	1,368		228.01	15,226			4,475		4,475	(16,667)							0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2021	3,351		223.52	35,802			12,063		12,063	(46,477)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2020	5,137		218.62	52,107			17,003		17,003	(84,089)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2018	11/27/2020	3,388		219.61	35,191			9,723		9,723	(53,968)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2021	5,494		218.62	67,857			37,851		37,851	(84,436)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2022	7,113		223.52	93,333			46,807		46,807	(96,885)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2018	05/14/2021	4,583		221.23	58,406			19,205		19,205	(67,606)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2019	03/25/2022	11,231		224.38	145,656			66,263		66,263	(150,495)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2021	2,642		216.52	26,941			11,439		11,439	(45,439)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2018	11/13/2020	3,946		219.74	41,183			10,495		10,495	(62,853)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	1,537		230.27	20,320			7,748		7,748	(18,894)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	1,785		237.00		24,069		7,264		7,264	(16,805)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/26/2020	5,197		227.44	40,424			883		883	(59,401)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2022	4,655		229.23	64,554			25,182		25,182	(55,763)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/25/2018	05/27/2020	1,589		221.49	16,720			509		509	(24,554)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2018	08/27/2020	1,973		227.62	21,372			1,124		1,124	(22,843)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2020	4,367		229.23	34,535			1,048		1,048	(45,939)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/12/2018	01/14/2021	1,369		229.43	19,342			1,957		1,957	(15,287)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2021	7,278		237.00		55,890		3,130		3,130	(52,760)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2020	3,703		232.23	27,864			1,518		1,518	(35,699)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2018	05/14/2020	4,547		221.23	47,684			864		864	(71,256)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/13/2018	07/14/2020	3,631		225.57	38,575			1,489		1,489	(46,039)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	2,176		227.44	29,552			12,340		12,340	(27,161)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2018	06/25/2021	3,686		223.53	47,133			14,672		14,672	(50,908)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2018	08/27/2021	8,576		227.62	112,826			29,929		29,929	(105,567)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/13/2018	04/14/2020	1,737		221.04	18,355			.17		.17	(27,379)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/13/2018	07/14/2021	6,109		225.57	78,822			22,114		22,114	(79,783)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/13/2021	4,308		226.77	47,678			14,778		14,778	(54,371)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	1,058		234.50	11,383			2,401		2,401	(11,094)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2020	5,145		228.01	40,351			2,521		2,521	(58,905)							0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Quarter-end (b)	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2018	02/12/2021	3,481		220.90	46,448			11,871		11,871	(52,323)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	154		233.05	1,663			335		335	(1,668)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	2,715		237.56	36,765			10,589		10,589	(28,454)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2019	03/26/2021	3,721		224.38	39,412			10,718		10,718	(50,313)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	3,665		234.64	49,106			16,090		16,090	(41,050)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/15/2018	03/12/2021	3,748		221.69	50,755			13,120		13,120	(54,878)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	3,044		233.89		33,037		8,219		8,219	(24,818)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2022	9,726		226.60	127,612			52,425		52,425	(123,817)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2019	05/14/2021	3,156		223.10	33,722			11,297		11,297	(44,335)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2020	5,543		223.52	42,126			942		942	(78,103)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	1,580		232.23	16,992			3,903		3,903	(17,652)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2022	4,656		225.31	61,262			27,236		27,236	(61,038)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2021	4,365		226.13	47,376			13,574		13,574	(56,000)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2019	09/25/2020	7,277		233.05	54,611			1,819		1,819	(65,278)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/12/2018	10/14/2020	4,039		218.60	42,826			10,502		10,502	(67,295)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2022	2,131		228.49	29,220			11,723		11,723	(25,960)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2018	09/14/2020	4,406		227.19	47,948			3,216		3,216	(52,387)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2019	03/12/2021	4,420		223.52	46,436			12,995		12,995	(61,485)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	2,369		230.49	32,924			12,745		12,745	(27,597)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2020	7,643		226.60	58,368						(85,759)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2018	11/12/2021	8,647		219.74	109,440			54,041		54,041	(130,131)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	699		234.50	9,332			3,035		3,035	(7,847)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/13/2020	8,087		232.48	60,912			3,720		3,720	(77,875)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2019	02/14/2022	5,731		221.27	72,783			37,191		37,191	(82,635)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	7,929		226.77	108,419			48,762		48,762	(100,378)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/27/2020	3,706		234.50	28,069			1,482		1,482	(32,537)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2018	07/27/2020	1,925		224.37	20,304			1,232		1,232	(25,916)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2022	4,573		226.13	61,213			27,115		27,115	(58,758)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/14/2020	6,928		226.77	53,885			3,395		3,395	(84,033)							0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/27/2020	02/25/2022	4,447		222.85		45,883		24,058		24,058	(21,825)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/27/2020	03/25/2022	1,640		211.59		16,066		16,121		16,121	.55							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/27/2020	02/26/2021	6,753		222.85		48,762		.16,951		.16,951	(31,811)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/14/2020	02/12/2021	9,603		235.75		73,354		5,954		5,954	(67,400)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/14/2020	02/14/2022	2,859		235.75		31,139		7,062		7,062	(24,077)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/13/2020	03/14/2022	4,541		211.87		43,675		43,498		43,498	(177)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/27/2020	02/27/2023	1,055		222.85		13,489		8,320		8,320	(5,169)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/13/2020	03/12/2021	9,756		211.87		65,524		61,170		61,170	(4,354)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/27/2020	03/26/2021	4,202		211.59		27,826		27,478		27,478	(348)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/13/2020	03/14/2023	3,285		211.87		39,950		39,946		39,946	(4)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	03/27/2020	03/27/2023	2,675		211.59		32,658		.33,116		.33,116	.458							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTW807	02/14/2020	02/14/2023	1,290		235.75		.17,389		5,764		5,764	(11,625)							0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	GS6SEF7VJP5170UK5573	04/12/2019	04/14/2020	6,883		2,907.41		1,220,793		.17,759		.17,759	(2,390,691)							0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	2,935		2,939.88		533,334		23,689		23,689	(934,073)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	4,717		2,834.41		.886,497		177,232		177,232	(1,826,805)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	2,043		2,826.06		.382,883		106,526		106,526	(783,936)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	GS6SEF7VJP5170UK5573	06/14/2019	06/12/2020	4,706		2,886.98		.847,829		207,689		207,689	(1,610,496)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	2,411		2,924.92		.444,213		.96,812		.96,812	(768,494)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	4,474		3,013.77		.794,208		108,229		108,229	(1,190,384)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	1,605		3,025.86		.295,730		.42,929		.42,929	(418,524)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	GS6SEF7VJP5170UK5573	08/14/2019	08/14/2020	4,004		2,840.60		.791,561		.369,785		.369,785	(1,403,831)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4P0UHN3JPFGFN3BB653	08/27/2019	08/27/2020	1,316		2,869.16		.234,050		.115,297		.115,297	(440,911)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	GS6SEF7VJP5170UK5573	09/13/2019	09/14/2020	3,570		3,007.39		.687,168		.165,337		.165,337	(966,066)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/27/2019	09/25/2020	2,064		2,961.79		.430,285		.135,868		.135,868	(601,914)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2019	10/14/2020	3,683		2,966.15		.728,698		.252,891		.252,891	(1,064,085)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4P0UHN3JPFGFN3BB653	10/25/2019	10/27/2020	2,503		3,022.55		.468,968		.142,743		.142,743	(659,011)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	4,155		3,096.63		.836,355		.174,558		.174,558	(951,739)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/27/2019	11/27/2020	2,085		3,153.63		.420,736		.75,045		.75,045	(422,980)							0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	GS6SEF7VJP5170UK5573	12/13/2019	12/14/2020	5,132		3,168.80		1,021,191		.190,536		.190,536	(1,012,670)							0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Quarter-end (b)
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/27/2019	12/24/2020	1,967	3,240.02	391,940	57,101	57,101	(325,219)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	4,560	3,283.15	872,003	116,089	116,089	(755,914)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	01/27/2020	01/27/2021	1,254	3,243.63	252,216	41,199	41,199	(211,017)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	5,767	3,380.16	1,137,222	105,938	105,938	(1,031,284)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	2,648	2,978.76	578,190	266,001	266,001	(312,190)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	5,103	2,711.02	1,741,688	1,097,607	1,097,607	(644,081)									0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	3,278	2,541.47	916,300	1,007,216	1,007,216	90,916									0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									66,566,926	10,349,458	0	56,830,852	XXX	56,830,852	(54,136,162)	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other									66,566,926	10,349,458	0	56,830,852	XXX	56,830,852	(54,136,162)	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	213800QYDSBDFTH2K71	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	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00		660	660	369									
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									83,635	0	0	82,026	XXX	82,026	369	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other									83,635	0	0	82,026	XXX	82,026	369	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants									66,650,561	10,349,458	0	56,912,878	XXX	56,912,878	(54,135,793)	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options									66,650,561	10,349,458	0	56,912,878	XXX	56,912,878	(54,135,793)	0	0	0	0	0	0	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	0	0	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	0	0	XXX
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)	(749)	(749)	414,906									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)	(109)	(109)	151,946									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)	(126)	(126)	91,377									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)	(1,124)	(1,124)	496,730									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)	(83)	(83)	68,789									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)	(1,000)	(1,000)	515,257									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)	(55)	(55)	89,591									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)	(8)	(8)	7,548									0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	137	3,064.82	(14,665)	(210)	(210)	30,052									0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	1,392	3,028.08	(175,095)	(3,688)	(3,688)	346,468									0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	286	3,086.87	(27,417)	(300)	(300)	57,872									0001

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	340	3,035.43	(41,500)			(793)		(793)	82,395						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	115	3,050.13	(13,114)			(218)		(218)	26,491						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	186	3,072.17	(19,145)			(246)		(246)	39,793						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	314	3,057.48	(34,667)			(517)		(517)	70,734						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	166	3,079.52	(16,461)			(202)		(202)	34,298						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,023	2,926.53	(133,736)			(18,351)		(18,351)	333,126						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,479	2,919.44	(199,073)			(27,694)		(27,694)	488,237						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,158	2,912.36	(160,210)			(23,397)		(23,397)	388,935						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	133	2,954.87	(15,419)			(1,785)		(1,785)	40,573						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	214	2,947.79	(25,615)			(3,127)		(3,127)	66,573						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	129	2,969.04	(14,093)			(1,519)		(1,519)	38,115						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	215	2,940.70	(26,535)			(3,291)		(3,291)	67,920						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	137	2,976.13	(14,434)			(1,529)		(1,529)	39,649						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	228	2,961.96	(25,686)			(2,922)		(2,922)	68,549						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	40	2,953.23	(4,402)			(801)		(801)	12,075						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	51	2,967.36	(5,262)			(906)		(906)	14,917						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	156	2,946.17	(17,864)			(3,403)		(3,403)	48,265						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	267	2,939.10	(31,593)			(6,291)		(6,291)	83,674						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	934	2,910.84	(124,297)			(27,351)		(27,351)	310,688						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	155	2,932.04	(18,878)			(3,787)		(3,787)	49,183						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	31	2,960.30	(3,306)			(598)		(598)	9,241						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	412	2,917.91	(53,265)			(11,243)		(11,243)	134,842						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)			(12,005)		(12,005)	185,903						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)			(3,244)		(3,244)	54,425						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)			(2,837)		(2,837)	48,438						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)			(29,728)		(29,728)	383,357						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)			(366)		(366)	6,802						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														

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	374	2,995.24	-(43,618)			-(6,834)		-(6,834)	104,031							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)			-(113)		-(113)	2,278							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	923	3,012.67	-(119,070)			-(17,474)		-(17,474)	247,880							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	42	3,049.23	-(4,637)			-(535)		-(535)	10,278							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	558	3,019.98	-(69,850)			-(9,558)		-(9,558)	146,995							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	348	3,041.92	-(39,741)			-(4,954)		-(4,954)	87,000							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	11	3,056.54	-(1,168)			-(124)		-(124)	2,637							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	528	3,034.60	-(62,109)			-(7,828)		-(7,828)	134,157							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	47	3,141.86	-(4,876)			-(349)		-(349)	8,940							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	340	3,126.79	-(37,478)			-(2,769)		-(2,769)	66,690							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	947	3,111.72	-(111,838)			-(8,529)		-(8,529)	195,464							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	433	3,134.32	-(46,102)			-(3,337)		-(3,337)	83,362							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	1,281	3,096.65	-(161,390)			-(12,747)		-(12,747)	277,721							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/12/2019	07/14/2020	1,426	3,104.18	-(174,029)			-(13,574)		-(13,574)	303,180							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	211	3,139.33	-(23,861)			-(2,170)		-(2,170)	40,673							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	269	3,124.20	-(32,520)			-(3,041)		-(3,041)	54,469							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	831	3,116.64	-(103,870)			-(9,924)		-(9,924)	171,653							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	14	3,154.46	-(1,466)			-(130)		-(130)	2,542							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/26/2019	07/27/2020	280	3,146.89	-(30,613)			-(2,727)		-(2,727)	52,398							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)			-(62,709)		-(62,709)	333,242							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)			-(25,703)		-(25,703)	173,445							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)			-(1,284)		-(1,284)	9,106							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)			-(57,916)		-(57,916)	295,220							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)			-(66,149)		-(66,149)	333,285							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)			-(8,248)		-(8,248)	46,587							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)			-(1,602)		-(1,602)	8,936							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)			-(3,912)		-(3,912)	23,105							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	08/27/2019	08/27/2020	186	2,962.41	-(22,577)			-(10,239)		-(10,239)	54,636							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A																					

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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			Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Description									Code	Fair Value												
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	08/27/2019	08/27/2020 .....	.49	2,969.58	(5,808) .....	.....	.....	(2,572) .....	.....	(2,572)	14,310 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	08/27/2019	08/27/2020 .....	.37	2,976.75	(4,237) .....	.....	.....	(1,891) .....	.....	(1,891)	10,648 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	08/27/2019	08/27/2020 .....	.48	3,026.96	(4,295) .....	.....	.....	(1,785) .....	.....	(1,785)	12,617 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	08/27/2019	08/27/2020 .....	.207	3,019.79	(19,067) .....	.....	.....	(7,836) .....	.....	(7,836)	54,664 .....	.....	.....	.....	.....	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) .....	.....	.....	(20,817) .....	.....	(20,817)	186,098 .....	.....	.....	.....	.....	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) .....	.....	.....	(24,746) .....	.....	(24,746)	218,119 .....	.....	.....	.....	.....	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) .....	.....	.....	(11,469) .....	.....	(11,469)	122,532 .....	.....	.....	.....	.....	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) .....	.....	.....	(15,000) .....	.....	(15,000)	125,265 .....	.....	.....	.....	.....	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) .....	.....	.....	(9,716) .....	.....	(9,716)	101,179 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.967	3,050.64	(146,402) .....	.....	.....	(39,235) .....	.....	(39,235)	239,760 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.304	3,117.28	(35,460) .....	.....	.....	(8,192) .....	.....	(8,192)	64,888 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.401	3,058.05	(58,994) .....	.....	.....	(15,317) .....	.....	(15,317)	98,457 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.376	3,109.88	(45,228) .....	.....	.....	(10,430) .....	.....	(10,430)	81,611 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.3	3,065.45	(436) .....	.....	.....	(113) .....	.....	(113)	730 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	09/27/2019	09/25/2020 .....	.12	3,028.43	(2,046) .....	.....	.....	(582) .....	.....	(582)	3,244 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.31	3,040.30	(4,771) .....	.....	.....	(1,507) .....	.....	(1,507)	7,966 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.1,053	3,047.72	(155,788) .....	.....	.....	(47,954) .....	.....	(47,954)	263,124 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.1,160	3,062.55	(162,415) .....	.....	.....	(48,793) .....	.....	(48,793)	281,206 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.172	3,121.87	(18,819) .....	.....	.....	(5,108) .....	.....	(5,108)	36,776 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.338	3,114.46	(38,252) .....	.....	.....	(10,537) .....	.....	(10,537)	73,327 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.885	3,055.13	(127,313) .....	.....	.....	(39,364) .....	.....	(39,364)	218,203 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDEJDB5F1OLXP3B76	10/14/2019	10/14/2020 .....	.44	3,032.89	(6,851) .....	.....	.....	(2,157) .....	.....	(2,157)	11,288 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.55	3,098.11	(7,656) .....	.....	.....	(2,059) .....	.....	(2,059)	12,395 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.482	3,120.78	(61,673) .....	.....	.....	(16,545) .....	.....	(16,545)	103,960 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.75	3,083.00	(11,168) .....	.....	.....	(13,075) .....	.....	(13,075)	17,625 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.356	3,173.68	(36,080) .....	.....	.....	(9,165) .....	.....	(9,165)	67,391 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.796	3,113.23	(105,186) .....	.....	.....	(28,024) .....	.....	(28,024)	174,273 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.17	3,090.56	(2,390) .....	.....	.....	(661) .....	.....	(661)	3,826 .....	.....	.....	.....	.....	0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGNF3BB653	10/25/2019	10/27/2020 .....	.228	3,181.23	(22,324) .....	.....	.....	(5,706) .....	.....	(5,706)	41,872 .....	.....	.....	.....	.....	0001

E06.13

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	1,807	3,373.44	(246,558)	(29,099)	(29,099)	(29,099)	217,458								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	237	3,406.27	(28,166)	(3,353)	(3,353)	(3,353)	24,813								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	104	3,398.06	(12,880)	(1,529)	(1,529)	(1,529)	11,350								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	415	3,414.48	(47,637)	(5,712)	(5,712)	(5,712)	41,924								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	592	3,389.85	(75,486)	(8,960)	(8,960)	(8,960)	66,526								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	310	3,430.89	(33,034)	(4,009)	(4,009)	(4,009)	29,025								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	34	3,439.10	(3,458)	(423)	(423)	(423)	3,035								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	896	3,381.64	(118,081)	(13,956)	(13,956)	(13,956)	104,125								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	121	3,373.38	(15,169)	(2,125)	(2,125)	(2,125)	13,044								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	172	3,365.27	(22,169)	(3,101)	(3,101)	(3,101)	19,067								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	46	3,357.16	(6,165)	(858)	(858)	(858)	5,307								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	641	3,340.94	(91,016)	(12,883)	(12,883)	(12,883)	78,133								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	39	3,308.50	(6,150)	(928)	(928)	(928)	5,222								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	01/27/2020	01/27/2021	236	3,389.59	(27,504)	(3,882)	(3,882)	(3,882)	23,622								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,132	3,481.56	(155,950)	(14,243)	(14,243)	(14,243)	141,707								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,006	3,490.02	(134,169)	(12,225)	(12,225)	(12,225)	121,944								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	398	3,532.27	(44,822)	(4,102)	(4,102)	(4,102)	40,720								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	2,031	3,473.11	(288,742)	(26,301)	(26,301)	(26,301)	262,441								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	616	3,506.92	(76,888)	(7,016)	(7,016)	(7,016)	69,873								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	246	3,515.37	(29,694)	(2,708)	(2,708)	(2,708)	26,987								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	27	3,540.72	(2,924)	(268)	(268)	(268)	2,656								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	172	3,498.47	(22,144)	(2,013)	(2,013)	(2,013)	20,132								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	139	3,447.76	(21,635)	(1,980)	(1,980)	(1,980)	19,655								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	263	3,097.91	(39,749)	(17,134)	(17,134)	(17,134)	22,614								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	295	3,038.34	(53,768)	(24,340)	(24,340)	(24,340)	29,428								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	239	3,083.02	(37,878)	(16,462)	(16,462)	(16,462)	21,416								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	130	3,120.25	(18,236)	(7,904)	(7,904)	(7,904)	10,332									

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/27/2020	02/26/2021	1,184	3,068.12	(196,807)	(87,785)	(87,785)	109,021									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	927	2,799.13	(265,644)	(160,745)	(160,745)	104,899									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,346	2,785.57	(395,661)	(241,565)	(241,565)	154,096									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	295	2,819.46	(81,486)	(48,910)	(48,910)	32,575									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	210	2,826.24	(57,128)	(33,959)	(33,959)	23,169									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,671	2,792.35	(485,163)	(296,295)	(296,295)	188,868									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	346	2,765.24	(105,581)	(65,570)	(65,570)	40,011									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	32	2,833.02	(8,521)	(5,069)	(5,069)	3,452									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	277	2,812.68	(77,295)	(46,364)	(46,364)	30,931									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	563	2,636.78	(124,982)	(143,807)	(143,807)	(18,825)									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	1,302	2,617.71	(301,690)	(344,783)	(344,783)	(43,094)									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	168	2,624.07	(38,387)	(44,077)	(44,077)	(5,690)									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	345	2,592.30	(84,359)	(96,080)	(96,080)	(11,721)									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	214	2,649.48	(46,155)	(53,178)	(53,178)	(7,023)									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/27/2020	03/26/2021	687	2,643.13	(150,505)	(172,677)	(172,677)	(22,172)									0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(7,729,572)	(4,184,049)	0	(3,440,588)	XXX	(3,440,588)	16,311,605	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(7,729,572)	(4,184,049)	0	(3,440,588)	XXX	(3,440,588)	16,311,605	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	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	0	0	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants										(7,729,572)	(4,184,049)	0	(3,440,588)	XXX	(3,440,588)	16,311,605	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0989999999. Total Written Options										(7,729,572)	(4,184,049)	0	(3,440,588)	XXX	(3,440,588)	16,311,605	0	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	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	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0 ..								

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Quarter-end (b)		
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	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	XXX	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	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									58,837,354	6,165,409	0	53,390,264	XXX	53,390,264	(37,824,557)	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other									83,635	0	0	82,026	XXX	82,026	369	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals									58,920,989	6,165,409	0	53,472,290	XXX	53,472,290	(37,824,188)	0	0	0	0	0	0	0	XXX	XXX

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

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
-----	------	--

0001 Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Report- ing Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures														0	0	0	0	0	0	0	XXX	XXX
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/13/2020	1,499.3000	1,559.3000					(9,006)	(9,006)	64,716	0001	50	
MFMO	8	400	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,399.8000	1,559.3000					(87,816)	(87,816)	172,575	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,361.6000	1,559.3000					(9,887)	(9,887)	21,572	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,361.5000	1,559.3000					(29,676)	(29,676)	64,716	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,361.4000	1,559.3000					(29,691)	(29,691)	64,716	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,385.8000	1,559.3000					(26,031)	(26,031)	64,716	0001	50	
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,385.7000	1,559.3000					(43,410)	(43,410)	107,859	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,385.6000	1,559.3000					(8,687)	(8,687)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,403.7000	1,559.3000					(7,782)	(7,782)	21,572	0001	50	
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,403.6000	1,559.3000					(38,935)	(38,935)	107,859	0001	50	
MFMO	8	400	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,403.4000	1,559.3000					(62,376)	(62,376)	172,575	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,383.1000	1,559.3000					(8,812)	(8,812)	21,572	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,383.0000	1,559.3000					(26,451)	(26,451)	64,716	0001	50	
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,373.9000	1,559.3000					(46,360)	(46,360)	107,859	0001	50	
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,378.2000	1,559.3000					(18,114)	(18,114)	43,144	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,378.5000	1,559.3000					(9,042)	(9,042)	21,572	0001	50	
MFMO	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,378.3000	1,559.3000					(54,312)	(54,312)	129,431	0001	50	
MFMO	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,378.4000	1,559.3000					(54,282)	(54,282)	129,431	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,381.7000	1,559.3000					(26,646)	(26,646)	64,716	0001	50	
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/16/2020	1,381.5000	1,559.3000					(17,784)	(17,784)	43,144	0001	50	
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,368.4000	1,559.3000					(28,641)	(28,641)	64,716	0001	50	
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,338.8000	1,559.3000					(44,108)	(44,108)	86,287	0001	50	
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,337.3000	1,559.3000					(44,408)	(44,408)	86,287	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,330.4000	1,559.3000					(11,447)	(11,447)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,332.9000	1,559.3000					(11,322)	(11,322)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,336.5000	1,559.3000					(11,142)	(11,142)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,333.1000	1,559.3000					(11,312)	(11,312)	21,572	0001	50	
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/18/2020	1,341.2000	1,559.3000					(43,628)	(43,628)	86,287	0001	50	
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,369.2000	1,559.3000					(47,535)	(47,535)	107,859	0001	50	
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,363.7000	1,559.3000					(19,564)	(19,564)	43,144	0001	50	
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,363.6000	1,559.3000					(19,574)	(19,574)	43,144	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,342.0000	1,559.3000					(10,867)	(10,867)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,338.4000	1,559.3000					(11,047)	(11,047)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,339.5000	1,559.3000					(10,992)	(10,992)	21,572	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,340.7000	1,559.3000					(10,932)	(10,932)	21,572	0001	50	
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,346.9000	1,559.3000					(21,244)	(21,244)	43,144	0001	50	
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/23/2020	1,347.0000	1,559.3000					(42,468)	(42,468)	86,287	0001	50	
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R41G1TIPZT5U32	03/27/2020	1,536.2000	1,559.3000					(1,157)	(1,157)	21,572	0001	50	
MFMO	7	350	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFK8MMNCLQF039	03/13/2020	7,202.2500	7,786.2500					(8					

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Report- ing Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Poten- tial Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
RTMO	5	250	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,099.0000	1,147.6000					(12,160)	(12,160)	107,859	0001	.50
RTMO	6	300	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,088.7000	1,147.6000					(17,682)	(17,682)	129,431	0001	.50
RTMO	6	300	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,062.1000	1,147.6000					(25,662)	(25,662)	129,431	0001	.50
RTMO	5	250	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,076.2000	1,147.6000					(17,860)	(17,860)	107,859	0001	.50
RTMO	6	300	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,055.6000	1,147.6000					(27,612)	(27,612)	129,431	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,027.2000	1,147.6000					(6,022)	(6,022)	21,572	0001	.50
RTMO	29	1,450	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	1,027.1000	1,147.6000					(174,783)	(174,783)	625,584	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	973.0000	1,147.6000					(8,732)	(8,732)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	973.1000	1,147.6000					(8,727)	(8,727)	21,572	0001	.50
RTMO	8	400	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/16/2020	972.9000	1,147.6000					(69,897)	(69,897)	172,575	0001	.50
RTMO	3	150	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	1,025.5000	1,147.6000					(18,321)	(18,321)	64,716	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	997.0000	1,147.6000					(7,532)	(7,532)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	997.2000	1,147.6000					(15,044)	(15,044)	43,144	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	997.1000	1,147.6000					(15,054)	(15,054)	43,144	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	997.3000	1,147.6000					(7,517)	(7,517)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	967.2000	1,147.6000					(9,022)	(9,022)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	963.0000	1,147.6000					(9,232)	(9,232)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	964.5000	1,147.6000					(9,157)	(9,157)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	965.0000	1,147.6000					(9,132)	(9,132)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	967.9000	1,147.6000					(8,987)	(8,987)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	978.5000	1,147.6000					(8,457)	(8,457)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	973.4000	1,147.6000					(8,712)	(8,712)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	976.1000	1,147.6000					(8,577)	(8,577)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	978.3000	1,147.6000					(8,467)	(8,467)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	979.0000	1,147.6000					(8,432)	(8,432)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	974.0000	1,147.6000					(8,682)	(8,682)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	978.7000	1,147.6000					(8,447)	(8,447)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	968.4000	1,147.6000					(17,924)	(17,924)	43,144	0001	.50

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Report- ing Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
RTMO	3	150	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/18/2020	.968.3000	1,147.6000					-(26,901)	(26,901)	64,716	0001	.50
RTMO	6	300	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,010.5000	1,147.6000					(41,142)	(41,142)	129,431	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,013.5000	1,147.6000					(6,707)	(6,707)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,015.2000	1,147.6000					(6,622)	(6,622)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,026.0000	1,147.6000					(6,082)	(6,082)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,016.8000	1,147.6000					(6,542)	(6,542)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/20/2020	1,021.9000	1,147.6000					(12,574)	(12,574)	43,144	0001	.50
RTMO	4	200	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	1,000.0000	1,147.6000					(29,528)	(29,528)	86,287	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	971.0000	1,147.6000					(8,832)	(8,832)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	965.3000	1,147.6000					(9,117)	(9,117)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	962.3000	1,147.6000					(9,267)	(9,267)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	960.1000	1,147.6000					(9,377)	(9,377)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	961.7000	1,147.6000					(9,297)	(9,297)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	966.2000	1,147.6000					(9,072)	(9,072)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	984.7000	1,147.6000					(8,147)	(8,147)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	984.6000	1,147.6000					(16,304)	(16,304)	43,144	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	978.3000	1,147.6000					(8,467)	(8,467)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	978.2000	1,147.6000					(16,944)	(16,944)	43,144	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/23/2020	978.1000	1,147.6000					(16,954)	(16,954)	43,144	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/25/2020	1,097.5000	1,147.6000					(2,507)	(2,507)	21,572	0001	.50
RTMO	3	150	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,124.6000	1,147.6000					(3,456)	(3,456)	64,716	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,124.7000	1,147.6000					(2,294)	(2,294)	43,144	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,127.5000	1,147.6000					(1,007)	(1,007)	21,572	0001	.50
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,127.7000	1,147.6000					(1,994)	(1,994)	43,144	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,126.9000	1,147.6000					(1,037)	(1,037)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,126.3000	1,147.6000					(1,067)	(1,067)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,126.4000	1,147.6000					(1,062)	(1,062)	21,572	0001	.50
RTMO	1	.50	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	06/19/2020	NYF	549300R4IG1WPZT5U32	03/27/2020	1,126.5000	1,147.6000					(1,057)	(1,057)	21,572	0001	.50

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Report- ing Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recog- nized in Current Year	20 Change in Variation Margin Gain (Loss) Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
RTMO	2	100	Russell 2000 Futures	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	NYF	549300R41G1TPZT5U32	.03/27/2020	1,126.7000	1,147.6000					(2,094)	(2,094)	43,144	0001	.50
RTMO	1	.50	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	NYF	549300R41G1TPZT5U32	.03/27/2020	1,129.9000	1,147.6000					(887)	(887)	21,572	0001	.50	
RTMO	2	100	- E-mini Russell 2000 Futures	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	NYF	549300R41G1TPZT5U32	.03/30/2020	1,118.4000	1,147.6000					(2,924)	(2,924)	43,144	0001	.50	
RTMO	3	150	- E-mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	NYF	549300R41G1TPZT5U32	.03/30/2020	1,118.5000	1,147.6000					(4,371)	(4,371)	64,716	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,391.0000	2,569.7000					(44,685)	(44,685)	107,859	0001	.50	
ESMO	.1	.50	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,447.7500	2,569.7000					(6,100)	(6,100)	21,572	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,485.7500	2,569.7000					(20,998)	(20,998)	107,859	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,485.5000	2,569.7000					(21,060)	(21,060)	107,859	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,535.2500	2,569.7000					(8,623)	(8,623)	107,859	0001	.50	
ESMO	8	400	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,499.2500	2,569.7000					(28,196)	(28,196)	172,575	0001	.50	
ESMO	.4	200	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,467.2500	2,569.7000					(20,498)	(20,498)	86,287	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,467.0000	2,569.7000					(25,685)	(25,685)	107,859	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,483.2500	2,569.7000					(21,623)	(21,623)	107,859	0001	.50	
ESMO	.4	200	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,438.2500	2,569.7000					(26,298)	(26,298)	86,287	0001	.50	
ESMO	.4	200	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,438.5000	2,569.7000					(26,248)	(26,248)	86,287	0001	.50	
ESMO	30	1,500	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,400.2500	2,569.7000					(254,235)	(254,235)	647,156	0001	.50	
ESMO	.1	.50	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,396.0000	2,569.7000					(8,687)	(8,687)	21,572	0001	.50	
ESMO	.4	200	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,396.2500	2,569.7000					(34,698)	(34,698)	86,287	0001	.50	
ESMO	.8	400	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,375.2500	2,569.7000					(77,797)	(77,797)	172,575	0001	.50	
ESMO	.7	350	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,375.0000	2,569.7000					(68,160)	(68,160)	151,003	0001	.50	
ESMO	.9	450	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/16/2020	2,447.5000	2,569.7000					(55,008)	(55,008)	194,147	0001	.50	
ESMO	.5	250	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,381.7500	2,569.7000					(46,998)	(46,998)	107,859	0001	.50	
ESMO	.3	150	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,386.5000	2,569.7000					(27,486)	(27,486)	64,716	0001	.50	
ESMO	.8	400	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,335.0000	2,569.7000					(93,896)	(93,896)	172,575	0001	.50	
ESMO	.1	.50	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,272.0000	2,569.7000					(14,887)	(14,887)	21,572	0001	.50	
ESMO	.1	.50	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,266.0000	2,569.7000					(15,187)	(15,187)	21,572	0001	.50	
ESMO	.1	.50	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,266.7500	2,569.7000					(15,150)	(15,150)	21,572	0001	.50	
ESMO	.2	100	mini S&P 500 Futures - E- mini S&P 500 Futures - E-	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	.03/18/2020	2,269.2500	2,569.7000					(30,049)	(30,049)	43,144	0001	.50	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Report- ing Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point		
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,289.0000	2,569.7000						(28,074)	(28,074)	43,144	0001	50	
ESMO	3	150	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,288.7500	2,569.7000						(42,149)	(42,149)	64,716	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,302.0000	2,569.7000						(13,387)	(13,387)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,305.5000	2,569.7000						(13,212)	(13,212)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,306.7500	2,569.7000						(13,150)	(13,150)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,316.0000	2,569.7000						(12,687)	(12,687)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,309.0000	2,569.7000						(13,037)	(13,037)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,319.5000	2,569.7000						(12,512)	(12,512)	21,572	0001	50	
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,313.5000	2,569.7000						(25,624)	(25,624)	43,144	0001	50	
ESMO	3	150	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/18/2020	2,313.2500	2,569.7000						(38,474)	(38,474)	64,716	0001	50	
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/20/2020	2,283.7500	2,569.7000						(28,599)	(28,599)	43,144	0001	50	
ESMO	4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/20/2020	2,283.5000	2,569.7000						(57,248)	(57,248)	86,287	0001	50	
ESMO	8	400	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/23/2020	2,207.5000	2,569.7000						(144,896)	(144,896)	372,575	0001	50	
ESMO	3	150	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/23/2020	2,204.5000	2,569.7000						(54,786)	(54,786)	64,716	0001	50	
ESMO	7	350	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/23/2020	2,187.7500	2,569.7000						(133,697)	(133,697)	151,003	0001	50	
ESMO	5	250	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,526.5000	2,569.7000						(10,810)	(10,810)	107,859	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,530.0000	2,569.7000						(1,987)	(1,987)	21,572	0001	50	
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,530.7500	2,569.7000						(3,899)	(3,899)	43,144	0001	50	
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,528.5000	2,569.7000						(4,124)	(4,124)	43,144	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,529.5000	2,569.7000						(2,012)	(2,012)	21,572	0001	50	
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,527.0000	2,569.7000						(4,274)	(4,274)	43,144	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,528.2500	2,569.7000						(2,075)	(2,075)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,532.0000	2,569.7000						(1,887)	(1,887)	21,572	0001	50	
ESMO	4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,531.5000	2,569.7000						(7,648)	(7,648)	86,287	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,531.2500	2,569.7000						(1,925)	(1,925)	21,572	0001	50	
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	06/30/2020	CME	SNZ20JLFK8MNCLQ0F39	03/27/2020	2,529.0000	2,569.7000						(2,037)	(2,037)	21,572	0001	50	
1609999999. Subtotal - Short Futures - Hedging Other														0	0	0	0	0	(3,879,716)	(3,879,716)	10,419,225	XXX	XXX
1649999999. Subtotal - Short Futures														0	0	0	0	0	(3,879,716)	(3,879,716)	10,419,225	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	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Report- ing Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	20 Change in Variation Margin Gain (Loss) Recognized in Current Year	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	(3,879,716)	(3,879,716)	10,419,225	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	(3,879,716)	(3,879,716)	10,419,225	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs		1,729,817	8,689,395	10,419,212
Total Net Cash Deposits		1,729,817	8,689,395	10,419,212

(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.	

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	10,501,238		10,501,238	82,026		82,026	10,419,225	10,419,225
Barclays	G5GSEF7VJP5170UK5573	Y	Y		2,270,740	(1,564,694)	706,046	2,270,740	(1,564,694)	706,046	
Goldman Sachs	II22LROWP21HZNBB6K528	Y	Y	44,950,000	49,899,531		4,949,531	49,899,531		4,949,531	
Morgan Stanley	4PQHIN3QJPGFNF3BB653	Y	Y	100,000	299,239	(175,718)	23,521	299,239	(175,718)	23,521	
Wells Fargo	PBLDEJDB5F10LXP3876	Y	Y	830,000	2,524,097	(1,700,176)	0	2,524,097	(1,700,176)	0	
JP Morgan	ZBUT11V806EZRVIIIT807	Y	Y		1,837,245		1,837,245	1,837,245		1,837,245	
0299999999. Total NAIC 1 Designation			45,880,000	56,830,852	(3,440,588)	7,516,343	56,830,852	(3,440,588)	7,516,343	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0				0	
.....
.....
.....
.....
.....
.....
.....
.....
.....
.....
0999999999 - Gross Totals			45,880,000	67,332,090	(3,440,588)	18,017,581	56,912,878	(3,440,588)	7,598,369	10,419,225	10,419,225
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				67,332,090	(3,440,588)						

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01IP21HZNB6K528 ..	Cash...	000000-00-0	Cash .....	.44,950,000	.44,950,000	XXX..	V..
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	Cash...	000000-00-0	Cash	100,000	100,000	XXX..	V..
Wells Fargo	PBLDOEJDB5F1W0LXP3B76 ..	Cash...	000000-00-0	Cash .....	.830,000	.830,000	XXX..	V..
0299999999 - Total				45,880,000	45,880,000	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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
..... Short term investment from reverse repo program				8,025,628	8,025,628	04/01/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,025,628	8,025,628	XXX
9999999 - Totals				8,025,628	8,025,628	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 380,945 Book/Adjusted Carrying Value \$ 380,945
2. Average balance for the year Fair Value \$ 13,087,767 Book/Adjusted Carrying Value \$ 13,087,767
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$0 NAIC 2 \$8,025,628 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES		1	4,325,110	4,325,110	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	1,931,818	1,931,818	05/15/2024
690353-4F-1	OPIC AGENCY DEBENTURES		1	600,000	600,000	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES		1	2,000,000	2,000,000	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES		1	2,550,000	2,550,000	05/15/2024
690353-19-1	OPIC US Agency Floating Rate		1	1,399,640	1,399,640	09/15/2022
690353-L7-0	OPIC VRDN		1	2,864,999	2,864,999	10/10/2025
690353-U8-8	OPIC		1	3,454,560	3,454,560	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	3,627,288	3,627,288	02/15/2028
690353-X0-5	OPIC VRDN		1	5,194,445	5,194,445	07/15/2025
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	6,000,000	6,000,000	04/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				36,947,860	36,947,860	XXX
0599999. Total - U.S. Government Bonds				36,947,860	36,947,860	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
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	640,000	640,000	09/01/2027
62630W-C2-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	10,000,000	10,000,000	01/16/2025
751093-FE-0	RALEIGH NC CTFS 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				13,625,000	13,625,000	XXX
3199999. Total - U.S. Special Revenues Bonds				13,625,000	13,625,000	XXX
00772B-AQ-4	AERCAP		2FE	3,388,900	3,549,730	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	3,482,726	3,467,675	07/20/2020
12834G-AA-1	CNOOC FINANCE 2015 AU		1FE	500,215	500,161	05/05/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	2,493,348	2,500,191	05/01/2020
198280-AD-1	COLUMBIA PIPELINE GROUP		1FE	2,000,619	2,001,960	06/01/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	5,600,617	5,900,000	02/04/2022
233851-BV-5	DAIMLER FINANCE NA LLC		1FE	2,687,526	2,701,810	05/18/2020
24422E-UN-7	JOHN DEERE CAPITAL		1FE	5,970,443	6,000,000	07/10/2020
256746-AE-8	DOLLAR TREE INC		2FE	765,125	768,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	1,539,987	1,600,000	11/26/2021
316770-BK-4	FIFTH THIRD BANK		1FE	990,933	1,004,714	10/30/2020
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	2,015,169	2,016,538	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	4,811,926	5,020,197	10/15/2020
57629W-CR-9	MASIMUTUAL GLOBAL FUND		1FE	5,103,421	5,500,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	3,953,078	4,015,000	05/28/2021
761713-BT-2	REYNOLDS AMERICAN INC		2FE	802,409	802,859	05/01/2020
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	2,004,357	2,016,392	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	7,279,341	7,300,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	1,547,246	1,773,082	01/15/2021
891140-CC-0	TORONTO DOMINION BANK		1FE	7,275,892	7,400,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				64,213,278	65,838,309	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	1,842,601	1,849,374	10/20/2020
13213P-AA-8	Canbrian VRDN		1FE	1,572,000	1,572,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,414,601	3,421,374	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				67,627,879	69,259,683	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				101,161,138	102,786,169	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				17,039,601	17,046,374	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				118,200,739	119,832,543	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 INITIATIV CP			1,249,266	1,238,983	07/08/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,249,266	1,238,983	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			59,844	59,844	
9099999. Total - Cash (Schedule E Part 1 type)				84,844	84,844	XXX
	BASEL CP			1,399,929	1,397,517	04/09/2020
	DAIMLER FINANCE NA LLC CP			1,749,939	1,747,992	04/14/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			31,684,590	31,684,590	
	SINOPEC CENTURY BRIGHT C CP			3,999,900	3,983,107	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				38,834,357	38,813,206	XXX
9999999 - Totals				158,369,206	159,969,576	XXX

General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$(10,987,380) Book/Adjusted Carrying Value \$(9,238,389)
 Fair Value \$168,764,482 Book/Adjusted Carrying Value \$169,010,440

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
BANK OF NEW YORK MELLON	NEW YORK, NY				(1,147,510)	(76,007)	(278,077)	XXX	
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC				6,265,713	10,073,678	10,083,008	XXX	
FEDERAL HOME LOAN BANK	CINCINNATI, OH				679,563	588,935	623,073	XXX	
FIFTH THIRD BANK	CINCINNATI, OH .....				.444,711	2,176,144	3,255,763	XXX
GOLDMAN SACHS	NEW YORK, NY .....				.(88,235)	2,462,677	(3,878,745)	XXX
HUNTINGTON BANK	COLUMBUS, OH				6,701,746	6,710,246	6,718,206	XXX	
JP MORGAN/CHASE	NEW YORK, NY				(9,752,002)	(9,627,176)	(10,579,567)	XXX	
M&T BANK	BUFFALO, NY				523,702	528,966	534,556	XXX	
0199998. Deposits in ...	3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			291,211	286,214	286,220	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	3,918,899	13,123,677	6,764,437	XXX
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,918,899	13,123,677	6,764,437	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	3,918,899	13,123,677	6,764,437	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Life Insurance Company
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

Show Investments Owned End of Current Quarter								
1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP .....	..... | BASEL CP
..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP .....	..... | DAIMLER FINANCE NA LLC CP
..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP .....	..... | SINOPEC CENTURY BRIGHT C CP
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,128,616	18,996	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,128,616	18,996	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						7,128,616	18,996	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						7,128,616	18,996	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2020	0.000		30,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/30/2020	0.000		51,085,931	0	419
8699999. Subtotal - All Other Money Market Mutual Funds						51,085,931	0	419
.....
.....
.....
.....
.....
.....
.....
.....
8899999 - Total Cash Equivalents						58,244,547	18,996	419