



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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

Chairman of the Board John Finn Barrett
President & CEO Jill Tripp McGruder

Secretary Edward Joseph Babbitt

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:

County of Hamilton

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this 6th day of May, 2020

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

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 | |
| 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 | |
| 5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid | 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) | | |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) | | |
| 6.3 Coupons and similar benefits (including \$ Modco) | | |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums | 0 | |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act | | |
| 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 | | |
| 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) | | 5,588,504 |
| 15.2 Net deferred tax liability | | |
| 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 | | |
| 19. Remittances and items not allocated | 6,643,392 | 7,985,270 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | | |
| 22. Borrowed money \$ and interest thereon \$ | | |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 76,747,409 | 158,349,856 |
| 24.02 Reinsurance in unauthorized and certified (\$) companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers | | |
| 24.04 Payable to parent, subsidiaries and affiliates | 7,708,976 | 2,717,852 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 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 \$ | | |
| 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 | | |
| 31. Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 908,163,872 | 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 \$) | | |
| 36.2 shares preferred (value included in Line 30 \$) | | |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) | 1,247,660,114 | 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. | | |
| 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. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 0 | 0 |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

SUMMARY OF OPERATIONS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts | 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 | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 658,703 | 1,149,037 | 2,642,271 |
| 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 | 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 | | | |
| 47. Other changes in surplus in Separate Accounts Statement | (4,200) | | (2,692) |
| 48. Change in surplus notes | | | |
| 49. Cumulative effect of changes in accounting principles | 0 | | 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 | | | |
| 53. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | (20,683,599) | 43,733,413 | 140,077,009 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 1,250,660,114 | 1,175,000,117 | 1,271,343,713 |
| 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 |

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:

| | <u>SSAP #</u> | <u>F/S Page</u> | <u>F/S Line #</u> | <u>2020</u> | <u>2019</u> |
|--|---------------|---------------------|-----------------------|---------------|---------------|
| 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.

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

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

7.1

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 | — |
| (f) Actual or estimated Borrowing Capacity as 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 | — |
| (f) Actual or estimated Borrowing Capacity as 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

| | | Eligible for Redemption | | | | |
|--|---------|-------------------------|------------|-------------|-------------|--------------|
| | | 1 | 2 | 3 | 4 | 5 |
| | | Current | Not | Less Than 6 | 6 Months to | 1 to Less |
| | | Year Total | Eligible | Months | Less Than 1 | Than 3 Years |
| | | (2+3+4+5+6) | for | | Year | 3 to 5 Years |
| | | | Redemption | | | |
| 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 | 2 | 3 |
|--|---|-------------|----------------|---------------------------|
| | | Fair Value | Carrying Value | 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 | 2 | 3 |
|----|---|-------------|----------------|---|
| | | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. | Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 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 | 2 | 3 | 4 |
|-----|-------------------------|-------------|-----------------|-------------------|---|
| | | Total 2+3 | General Account | Separate Accounts | 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 | 2 | 3 |
|----|-------------------------|-------------|-----------------|-------------------|
| | | Total 2+3 | General Account | 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)

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.

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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.

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 | | 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 | | 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 | | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | — | — | | | C | — | — |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | — | — | | | D | — | — |
| c. 2016 | | | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | — | — | | | E | — | — |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | — | — | | | F | — | — |
| d. Total Risk Corridors | — | — | — | — | — | — | — | — | | — | — |

(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 [☒]

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 [☒]

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 [☒] No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]

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 [☒]

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 [☒]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]

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 [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]

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 [☒]

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 [☒]

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 [☒]

8.4

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

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

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?
(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.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] 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 [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$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 [X] No []
- 14.2

If yes, please complete the following:

| | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$377,138,579 | \$377,315,395 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$170,757,305 | \$147,911,779 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$547,895,884 | \$525,227,174 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 | 2 | 3 | 4 | 5 |
|---|---|-------------------------------|---|--|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | 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 [X] 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:
- a. 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.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. 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.
 - d. 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 [X]

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:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. 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.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. 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.
 - f. 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 [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

644,996,715

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?

Yes

[]

No

[]

N/A

[]

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?

Yes

[]

No

[]

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

[illegible]

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. | | | Direct Business Only | | | | | | |
|----------------------|--|-----|-------------------------|------------------------|---|----------------------|---------------------------|------------------------|---------------|
| | | | 1 | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | | 2 | 3 | | | | |
| Active Status (a) | | | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts | |
| 1. | Alabama | AL | L | 3,026 | 1,022,394 | 0 | 0 | 1,025,420 | 152,000 |
| 2. | Alaska | AK | L | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. | Arizona | AZ | L | 161 | 902,840 | 0 | 0 | 903,001 | (572,483) |
| 4. | Arkansas | AR | L | 0 | 806,625 | 0 | 0 | 806,625 | 0 |
| 5. | California | CA | L | 3,819 | 5,832,883 | 0 | 0 | 5,836,702 | 249,020 |
| 6. | Colorado | CO | L | 1,699 | 972,162 | 0 | 0 | 973,861 | 0 |
| 7. | Connecticut | CT | L | 26 | 729,521 | 0 | 0 | 729,547 | 0 |
| 8. | Delaware | DE | L | 0 | 698,465 | 0 | 0 | 698,465 | 0 |
| 9. | District of Columbia | DC | L | 0 | 300,000 | 0 | 0 | 300,000 | 0 |
| 10. | Florida | FL | L | 4,517 | 15,947,142 | 0 | 0 | 15,951,659 | 534,156 |
| 11. | Georgia | GA | L | 2,925 | 1,875,579 | 0 | 0 | 1,878,504 | 0 |
| 12. | Hawaii | HI | L | 629 | 200,499 | 0 | 0 | 201,128 | 0 |
| 13. | Idaho | ID | L | 39 | 130,221 | 0 | 0 | 130,260 | 0 |
| 14. | Illinois | IL | L | 9,112 | 4,785,950 | 0 | 0 | 4,795,062 | 460,000 |
| 15. | Indiana | IN | L | 1,295 | 1,387,909 | 0 | 0 | 1,389,204 | 125,000 |
| 16. | Iowa | IA | L | 9,234 | 769,806 | 0 | 0 | 779,040 | 0 |
| 17. | Kansas | KS | L | 1,219 | 951,949 | 0 | 0 | 953,168 | 0 |
| 18. | Kentucky | KY | L | 588 | 2,103,104 | 0 | 0 | 2,103,692 | 141,071 |
| 19. | Louisiana | LA | L | 0 | 620,000 | 0 | 0 | 620,000 | 482,000 |
| 20. | Maine | ME | L | 0 | 224,807 | 0 | 0 | 224,807 | 0 |
| 21. | Maryland | MD | L | 2,622 | 1,180,299 | 0 | 0 | 1,182,921 | 0 |
| 22. | Massachusetts | MA | L | 39 | 1,093,007 | 0 | 0 | 1,093,046 | 467,760 |
| 23. | Michigan | MI | L | 588 | 3,929,944 | 0 | 0 | 3,930,532 | 0 |
| 24. | Minnesota | MN | L | 7,320 | 791,341 | 0 | 0 | 798,661 | 53,616 |
| 25. | Mississippi | MS | L | 291 | 600 | 0 | 0 | 891 | 220,398 |
| 26. | Missouri | MO | L | 2,289 | 1,069,402 | 0 | 0 | 1,071,691 | 120,000 |
| 27. | Montana | MT | L | 66 | 0 | 0 | 0 | 66 | 0 |
| 28. | Nebraska | NE | L | 4,868 | 350,000 | 0 | 0 | 354,868 | 0 |
| 29. | Nevada | NV | L | 33 | 566,500 | 0 | 0 | 566,533 | 0 |
| 30. | New Hampshire | NH | L | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. | New Jersey | NJ | L | 359 | 3,840,687 | 0 | 0 | 3,841,046 | 16,126 |
| 32. | New Mexico | NM | L | 485 | 170,000 | 0 | 0 | 170,485 | 0 |
| 33. | New York | NY | N | 225 | 1,928,670 | 0 | 0 | 1,928,895 | 0 |
| 34. | North Carolina | NC | L | 53 | 3,923,151 | 0 | 0 | 3,923,204 | 45,409 |
| 35. | North Dakota | ND | L | 0 | 105,024 | 0 | 0 | 105,024 | 0 |
| 36. | Ohio | OH | L | 26,878 | 13,819,755 | 0 | 0 | 13,846,633 | 1,093,520,937 |
| 37. | Oklahoma | OK | L | 2,605 | 606,756 | 0 | 0 | 609,361 | 0 |
| 38. | Oregon | OR | L | 73 | 1,948,031 | 0 | 0 | 1,948,104 | 50,626 |
| 39. | Pennsylvania | PA | L | 6,641 | 8,587,098 | 0 | 0 | 8,593,739 | 1,457,852 |
| 40. | Rhode Island | RI | L | 0 | 903,421 | 0 | 0 | 903,421 | 0 |
| 41. | South Carolina | SC | L | 2,131 | 1,173,461 | 0 | 0 | 1,175,592 | 572,483 |
| 42. | South Dakota | SD | L | 793 | 337,042 | 0 | 0 | 337,835 | 0 |
| 43. | Tennessee | TN | L | 387 | 1,864,103 | 0 | 0 | 1,864,490 | 0 |
| 44. | Texas | TX | L | 1,445 | 6,929,811 | 0 | 0 | 6,931,256 | 482,090 |
| 45. | Utah | UT | L | 0 | 44,732 | 0 | 0 | 44,732 | 299,118 |
| 46. | Vermont | VT | L | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. | Virginia | VA | L | 65 | 1,043,421 | 0 | 0 | 1,043,486 | 30,000 |
| 48. | Washington | WA | L | 1,702 | 1,314,261 | 0 | 0 | 1,315,963 | 0 |
| 49. | West Virginia | WV | L | 2,250 | 226,620 | 0 | 0 | 228,870 | 0 |
| 50. | Wisconsin | WI | L | 617 | 1,648,824 | 0 | 0 | 1,649,441 | 43,052 |
| 51. | Wyoming | WY | L | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. | American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. | Guam | GU | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. | Puerto Rico | PR | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. | U.S. Virgin Islands | VI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. | Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. | Canada | CAN | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. | Aggregate Other Aliens | OT | XXX | 0 | 5,884 | 0 | 0 | 5,884 | 0 |
| 59. | Subtotal | XXX | | 103,114 | 99,663,701 | 0 | 0 | 99,766,815 | 1,098,950,231 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 92. | Dividends or refunds applied to shorten endowment or premium paying period | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 93. | Premium or annuity considerations waived under disability or other contract provisions | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 94. | Aggregate or other amounts not allocable by State | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. | Totals (Direct Business) | XXX | | 103,114 | 99,663,701 | 0 | 0 | 99,766,815 | 1,098,950,231 |
| 96. | Plus Reinsurance Assumed | XXX | | 21,317 | 0 | 0 | 0 | 21,317 | 0 |
| 97. | Totals (All Business) | XXX | | 124,431 | 99,663,701 | 0 | 0 | 99,788,132 | 1,098,950,231 |
| 98. | Less Reinsurance Ceded | XXX | | 38,707 | 0 | 0 | 0 | 38,707 | 0 |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | | 85,724 | 99,663,701 | 0 | 0 | 99,749,425 | 1,098,950,231 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | | 0 | 5,884 | 0 | 0 | 5,884 | 0 |
| 58002. | | XXX | | | | | | | |
| 58003. | | XXX | | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | 0 | 5,884 | 0 | 0 | 5,884 | 0 |
| 9401. | | XXX | | | | | | | |
| 9402. | | XXX | | | | | | | |
| 9403. | | XXX | | | | | | | |
| 9498. | Summary of remaining write-ins for Line 94 from overflow page | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | | 0 | 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 Location | 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 | 47-3228849 | | | | 1373 Lex Road Investor Holdings, LLC | .KY. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | | | | | 2014 San Antonio Trust Agreement | .OH. | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | | | | | 2017 Houston Trust Agreement | .OH. | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-5458388 | | | | 2758 South Main SPE, LLC | .NC. | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-3013986 | | | | 309 Holdings, LLC | .OH. | NIA | WS Real Estate Holdings LLC | Ownership | 48.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-3013986 | | | | 309 Holdings, LLC | .OH. | NIA | The Western & Southern Life Insurance Co | Ownership | 1.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-1594103 | | | | 506 Phelps Holdings, LLC | .OH. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-4351262 | | | | Alta Preston Residences, LLC | .TX. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-1046102 | | | | Apex Housing Investor Holdings, LLC | .KY. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-1476704 | | | | Aravada Kipling Housing Holdings, LLC | .CO. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-3057118 | | | | Beardsley Inv. Holdings, LLC | .AZ. | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-5439068 | | | | Belle Housing Investor Holdings, Inc. | .NC. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-0887717 | | | | BP Summerville Investor Holdings, LLC | .SC. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-5458332 | | | | BY Apartment Investor Holding, LLC | .MD. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 35-2431972 | | | | Canal Senate Apartments LLC | .IN. | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-0894869 | | | | Cape Barnstable Investor Holdings, LLC | .MA. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8819502 | | | | Carmel Holdings, LLC | .IN. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-5862349 | | | | Carmel Hotel, LLC | .IN. | NIA | Carmel Holdings, LLC | Ownership | 36.260 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1449186 | | | | Carthage Senior Housing Ltd | .OH. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-4579654 | | | | Cedar Park Senior Inv. Holdings, LLC | .TX. | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-2482456 | | | | Cenizo Apts Inv. Holdings, LLC | .TX. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 75-2808126 | | | | Centreport Partners LP | .TX. | NIA | 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. | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| | | | | | | | Chattanooga Southside Housing Investor Holdings, LLC | .TN. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-1650525 | | | | Chestnut Healthcare Partners, LP | .TN. | NIA | The Western & Southern Life Insurance Co | Ownership | 21.350 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 23-1691523 | | | | Cincinnati Analyst Inc | .OH. | NIA | Columbus Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-3238622 | | | | Cincinnati CBD Holdings, LLC | .OH. | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 61-1454115 | | | | Cincinnati New Markets Fund LLC | .OH. | NIA | The Western & Southern Life Insurance Co | Ownership | 14.660 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-0434449 | | | | Cleveland East Hotel LLC | .OH. | NIA | WS CEH LLC | Ownership | 37.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .99937 | 31-1191427 | | | | Columbus Life Insurance Co | .OH. | IA | The Western & Southern Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-3364944 | | | | Cove Housing Investor Holdings, LLC | .OR. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2300932 | | | | Covington Apt. Holdings, LLC | .AZ. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-5593932 | | | | Crabtree Common Apt. Invesotr Holdings, LLC | .NC. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-2524597 | | | | Cranberry NP Hotel Company LLC | .PA. | NIA | NP Cranberry Hotel Holdings, LLC | Ownership | 72.520 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-3929236 | | | | Crossings Apt. Holdings | .UT. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-3421289 | | | | Dallas City Investor Holdings, LLC | .TX. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-2681473 | | | | Day Hill Road Land LLC | .CT. | NIA | WS Real Estate Holdings LLC | Ownership | 74.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1498142 | | | | Dublin Hotel LLC | .OH. | NIA | The Western & Southern Life Insurance Co | Ownership | 25.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-3945554 | | | | Dunvale Investor Holdings, LLC | .TX. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-1290497 | | | | Eagle Realty Capital Partners, LLC | .OH. | NIA | Eagle Realty Group, LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| | | | | | | | Western & Southern Investment Holdings LLC | | | | | | | | |
| .0836 | Western-Southern Group | .00000 | 31-1779165 | | | | Eagle Realty Group, LLC | .OH. | NIA | | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1779151 | | | | Eagle Realty Investments, Inc | .OH. | NIA | Eagle Realty Group, LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-1940957 | | | | Eagle Rose Apt. Holdings, LLC | .NY. | NIA | The Western & Southern Life Insurance Co | Ownership | 2.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-1596551 | | | | East Denver Investor Holdings, LLC | .CO. | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-1383159 | | | | Emerging Markets LLC | .OH. | NIA | 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. | NIA | Integrity Life Insurance Co | Ownership | 33.350 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-1383159 | | | | Emerging Markets LLC | .OH. | NIA | 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. | NIA | 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. | NIA | 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. | NIA | 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. | NIA | 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. | NIA | 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 Location | 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 | 52-2206044 | | | | Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-3243974 | | | | | .OH | NIA | Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP | Ownership | 99.990 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 98-1227949 | | | | Fort Washington Global Alpha Master Fund LP | .OH | NIA | | Ownership | 99.470 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1702203 | | | | Fort Washington High Yield Invt LLC | .OH | NIA | 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 Invt LLC | .OH | NIA | 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 Invt LLC | .OH | NIA | Columbus Life Insurance Co | Ownership | 28.580 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1702203 | | | | Fort Washington High Yield Invt LLC | .OH | NIA | Integrity Life Insurance Co | Ownership | 5.430 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1702203 | | | | Fort Washington High Yield Invt LLC | .OH | NIA | National Integrity Life Insurance Co | Ownership | 5.430 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-0116330 | | | | Fort Washington High Yield Invt LLC II | .OH | NIA | The Western & Southern Life Insurance Co Western & Southern Investment Holdings LLC | Ownership | 26.180 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1301863 | | | | Fort Washington Investment Advisors, Inc. | .OH | NIA | | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 52-2206041 | | | | Fort Washington PE Invest II LP | .OH | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | FIWPEI 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | FIWPEI 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | FIWPEO 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | FIWPEO III GP, LLC | Ownership | 0.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 37-1736757 | | | | Fort Washington PE Opp Fund III-B, L.P. | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 99.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 37-1736757 | | | | Fort Washington PE Opp Fund III-B, L.P. | .OH | NIA | FIWPEO III GP, LLC | Ownership | 0.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-1922641 | | | | Frontage Lodge Investor Holdings, LLC | .CO | NIA | 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 Location | 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 | 81-1698272 | | | | FWPEI IX GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-4844372 | | | | FWPEI V GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-1073669 | | | | FWPEI VI GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-1321253 | | | | FWPEI VII GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-3584733 | | | | FWPEI VIII GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-0980611 | | | | FWPEI X GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-3806561 | | | | FWPEO II GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-2895522 | | | | FWPEO III GP, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-4083280 | | | | Gallatin Investor Holdings,LLC | .TN | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-3507078 | | | | Galleria Investor Holdings, LLC | .TX | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-1553878 | | | | Galveston Summerbrooke Apts LLC | .TX | NIA | 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 | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-2646906 | | | | Golf Countryside Investor Holdings, LLC | .FL | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-1670352 | | | | Golf Sabal Inv. Holdings, LLC | .FL | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-2495007 | | | | Grand Dunes Senior Holdings, LLC | .NC | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-3457194 | | | | GS Multifamily Galleria LLC | .TX | NIA | 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 | NIA | 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 | NIA | 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 | NIA | Western-Southern Life Assurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 43-2081325 | | | | Insurance Profilment Solutions, LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | 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 | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 34-1826874 | | | | IR Mall Associates LTD | .FL | NIA | 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 | NIA | 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 | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-4171986 | | | | Kissimmee Investor Holdings, LLC | .FL | NIA | 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 | NIA | 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 | NIA | 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 | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-2330466 | | | | Leroy Glen Investment LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-3380015 | | | | Linthicum Investor Holdings, LLC | .MD | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 35-2123483 | | | | LLIA, Inc. | .OH | NIA | The Lafayette Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-3826695 | | | | Lorraine Senior Inv. Holdings, LLC | .FL | NIA | 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 | NIA | 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 | NIA | 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 | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-0732275 | | | | MC Investor Holdings, LLC | .AZ | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2984546 | | | | Nashville Hotel JV LLC | .TN | NIA | 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 | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-5030427 | | | | NE Emerson Edgewood, LLC | .IN | NIA | The Lafayette Life Insurance Co | Ownership | 60.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-1024113 | | | | North Braeswood Meritage Holdings LLC | .OH | NIA | Western-Southern Life Assurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 02-0593144 | | | | North Pittsburg Hotel LLC | .PA | NIA | WSALD NPH LLC | Ownership | 37.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1427318 | | | | Northeast Cincinnati Hotel LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 25.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 45-2914674 | | | | NP Cranberry Hotel Holdings, LLC | .PA | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-5765100 | | | | Olathe Apt. Investor Holdings, LLC | .KS | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-1122741 | | | | One Kennedy Housing Investor Holdings, LLC | .CT | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1338187 | | | | OTR Housing Associates LP | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-1553387 | | | | Overland Apartments Investor Holdings, LLC | .KS | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-2515872 | | | | Patterson at First Investor Holdings, LLC | .OH | NIA | Integrity Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-4322006 | | | | PCE LP | .GA | NIA | 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 | NIA | Western-Southern Life Assurance Co | Ownership | 22.340 | 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 Location | 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 | 47-3394236 | | | | Perimeter TC Investor Holdings | .GA | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-1659568 | | | | Pleasanton Hotel Investor Holdings,LLC | .CA | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-3167828 | | | | Prairie Lakes Holdings, LLC | .IN | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2464002 | | | | Prairie Path Apts. Inv. Holdings, LLC | .IL | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 41-3147951 | | | | Pretium Residential Real Estate Fund II, LP | .NY | NIA | The Western & Southern Life Insurance Co | Ownership | 2.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-1507720 | | | | Price Willis Lodging Holdings, LLC | .SC | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 34-1998937 | | | | Queen City Square LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 99.750 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 52-2096076 | | | | Race Street Dev Ltd | .OH | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-4725907 | | | | Railroad Parkside Investor Holdings, LLC | .AL | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-3614873 | | | | Raleigh Hotel Holding Co., LLC | .NC | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-3851930 | | | | Rancho Presidio Land Partners,LLC | .CA | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-4266774 | | | | Randolph Tower Affordable Inv Fund LLC | .IL | NIA | 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 | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 80-0246040 | | | | Ridgegate Commonwealth Apts LLC | .CO | NIA | Ridgegate Holdings, LLC | Ownership | 52.920 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-3526448 | | | | Ridgegate Holdings, LLC | .CO | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-0812652 | | | | River Hollow Investor Holdings, LLC | .TX | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-1286981 | | | | Russell Bay Investor Holdings, LLC | .NV | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-2260159 | | | | San Tan Investor Holdings, LLC | .AZ | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-1617717 | | | | Settlers Ridge Robinson Investor Holdings, LLC | .PA | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 27-3564950 | | | | Seventh & Culvert Garage LLC | .OH | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-1554676 | | | | Shelbourne Campus Properties LLC | .KY | NIA | Shelbourne Holdings, LLC | Ownership | 52.920 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-1944856 | | | | Shelbourne Holdings, LLC | .KY | NIA | 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 | NIA | 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 | NIA | WS Real Estate Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 46-2930953 | | | | Skye Apts Investor Holdings, LLC | .MN | NIA | 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 | NIA | 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 | NIA | 2014 San Antonio Trust Agreement | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-2948287 | | | | South Kirkman Apt. Holdings, LLC | .FL | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-2306231 | | | | Southside Tunnel Apts. Investor Holdings, LLC | .PA | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | 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 | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .65242 | 35-0457540 | | | | The Lafayette Life Insurance Co | .OH | .IA | Western & Southern Financial Group, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .70483 | 31-0487145 | | | | The Western & Southern Life Insurance Co | .OH | .LDP | Western & Southern Financial Group, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-2399724 | | | | Three Choopt AA Inv. Holdings, LLC | .VA | NIA | 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 | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1394672 | | | | Touchstone Advisors, Inc. | .OH | NIA | IFS Financial Services, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-6046379 | | | | Touchstone Securities, Inc. | .NE | NIA | IFS Financial Services, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 47-5098714 | | | | Trevi Apartment Holdings, LLC | .AZ | NIA | 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 | NIA | 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 | NIA | Tri-State Ventures II, LLC | Ownership | 0.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1788429 | | | | Tri-State Growth Captial Fund LP | .OH | NIA | 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 Captial Fund LP | .OH | NIA | Tri-State Ventures, LLC | Ownership | 0.630 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-5542563 | | | | Tri-State Ventures II, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1788428 | | | | Tri-State Ventures, LLC | .OH | NIA | Fort Washington Investment Advisors, Inc. | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2230033 | | | | TXFL NN Office Inv. Holdings,LLC | .OH | NIA | Western-Southern Life Assurance Co | Ownership | 40.740 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2230033 | | | | TXFL NN Office Inv. Holdings,LLC | .OH | NIA | The Lafayette Life Insurance Co | Ownership | 29.630 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2230033 | | | | TXFL NN Office Inv. Holdings,LLC | .OH | NIA | Integrity Life Insurance Co | Ownership | 14.810 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 84-2230033 | | | | TXFL NN Office Inv. Holdings,LLC | .OH | NIA | National Integrity Life Insurance Co | Ownership | 14.810 | 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 Location | 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 | NIA | The Western & Southern Life Insurance Co | Ownership | 25.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-2679115 | | | | University Shades Inv. Holdings,LLC | .FL | NIA | WSLR Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-4132070 | | | | Vernazza Housing Investor Holdings,LLC | .FL | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-2226959 | | | | View High Apts Investor Holdings, LLC | .MO | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 36-4107014 | | | | Vinings Trace | .OH | NIA | WS Real Estate Holdings LLC | Ownership | 99.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 72-1388989 | | | | Vulcan Hotel LLC | .AL | NIA | The Western & Southern Life Insurance Co | Ownership | 25.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 82-1665321 | | | | W Apt. Investor Holdings, LLC | .NC | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-0846576 | | | | W&S Brokerage Services, Inc. | .OH | NIA | Western-Southern Life Assurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .Y | |
| .0836 | Western-Southern Group | .00000 | 31-1334221 | | | | W&S Financial Group Distributors, Inc. | .OH | NIA | Western-Southern Life Assurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 83-1744878 | | | | Warm Springs Apt. Holdings, LLC | .NV | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1413821 | | | | Western & Southern Agency, Inc. | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | 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 | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 06-1804434 | | | | Western & Southern Investment Holdings LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | 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 | 100.000 | 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 | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1732344 | | | | Windor Hotel LLC | .CT | NIA | The Western & Southern Life Insurance Co | Ownership | 25.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 81-4930979 | | | | WL Apartments Holdings, LLC | .OH | NIA | 2017 Houston Trust Agreement | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1317879 | | | | Wright Exec Hotel LTD Partners | .OH | NIA | 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 | NIA | WS Real Estate Holdings LLC | Ownership | 74.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-2820067 | | | | WS CEH LLC | .OH | NIA | WS Real Estate Holdings LLC | Ownership | 50.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 31-1303229 | | | | WS Country Place GP LLC | .GA | NIA | WS Real Estate Holdings LLC | Ownership | 90.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 61-0998084 | | | | WS Lookout JV LLC | .KY | NIA | The Western & Southern Life Insurance Co | Ownership | 50.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 06-1804432 | | | | WS Real Estate Holdings LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-1515960 | | | | WSA Commons LLC | .GA | NIA | The Western & Southern Life Insurance Co | Ownership | 50.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 33-1058916 | | | | WSALD NPH LLC | .PA | NIA | WS Real Estate Holdings LLC | Ownership | 50.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-0360272 | | | | WSL Partners LP | .OH | NIA | 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 | NIA | Fort Washington Capital Partners, LLC | Ownership | 0.500 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843748 | | | | WSLR Birmingham | .AL | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843635 | | | | WSLR Cinti LLC | .OH | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843645 | | | | WSLR Columbus LLC | .OH | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843653 | | | | WSLR Dallas LLC | .TX | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843767 | | | | WSLR Hartford LLC | .CT | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843577 | | | | WSLR Holdings LLC | .OH | NIA | The Western & Southern Life Insurance Co | Ownership | 24.490 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843962 | | | | WSLR Skyport LLC | .KY | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 20-8843814 | | | | WSLR Union LLC | .OH | NIA | WSLR Holdings LLC | Ownership | 100.000 | Western & Southern Mutual Holding Co | .N | |
| .0836 | Western-Southern Group | .00000 | 26-3526711 | | | | YT Crossing Holdings, LLC | .TX | NIA | WS Real Estate Holdings LLC | Ownership | 98.000 | Western & Southern Mutual Holding Co | .N | |

| | |
|----------|-------------|
| 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.

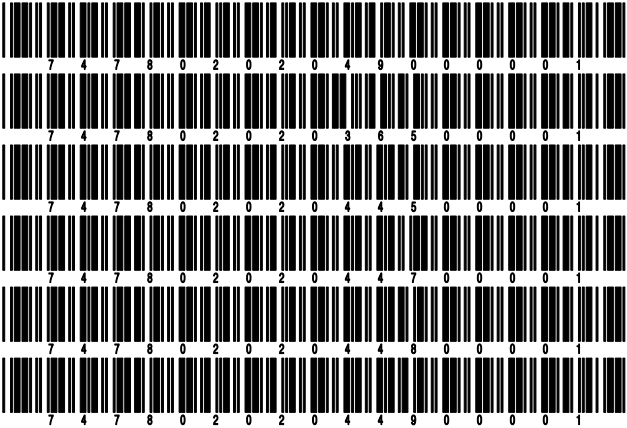
| | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness 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 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | 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) | | |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | 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 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | 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 | 2 |
|---|---------------|---------------------------------|
| | Year to Date | 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

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 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 |

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) |
| 3.2 | 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) |
| 3.3 | 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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 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 | 2 |
|---|---------------|---------------------------------|
| | Year To Date | 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 |
| 4. Unrealized valuation increase (decrease) | | 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 |
| 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) | 58,244,547 | 246,463,257 |
| 11. Deduct total nonadmitted amounts | | 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

SCHEDULE B - PART 2

| 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 | 69,420,000 |
| 0009077 | Noblesville | IN | | .09/10/2019 | 5.250 | 0 | 5,336,627 | 41,700,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 0 | 6,884,513 | 111,120,000 |
| 0899999. Total Mortgages in good standing | | | | | | 0 | 6,884,513 | 111,120,000 |
| 1699999. Total - Restructured Mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
| | | | | | | | | |
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| | | | | | | | | |
| | | | | | | | | |
| 3399999 - Totals | | | | | | 0 | 6,884,513 | 111,120,000 |

SCHEDULE B - PART 3

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|--|------------------|-------|-----------|---------------|---------------|--|--|--|---|---|--|---|---|----------------|--|----------------------------------|-------------------------------|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0009048 | Naples | FL | | 03/04/2010 | 02/19/2020 | 6,816,422 | 0 | 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 | 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 | 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 |

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 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|--|------------------|----------|-----------|------------------|---------------|--|--|--|---|---|--|---|---|----------------|--|----------------------------------|-------------------------------|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 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 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|----------------------|--|------------|-------|---|---|--------------------------|-------------------|------------------------------------|--|------------------------|--------------------------------------|-------------------------|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbo | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| | THL Credit DIRECT LENDING FUND III LLC | BOSTON | MA | THL Credit DIRECT LENDING FUND III LLC | 1FE | 10/24/2016 | | | 352,364 | | 2,744,225 | 4.680 |
| 1599999. | Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | 0 | 352,364 | 0 | 2,744,225 | XXX |
| | Goldman Sachs LP LP | New York | NY | Goldman Sachs LP LP | | 07/18/2016 | 1. | | 800,000 | | 1,900,000 | 2.540 |
| 1999999. | Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 0 | 800,000 | 0 | 1,900,000 | XXX |
| | AUDAX MEZZANINE IV | WILMINGTON | DE | AUDAX MEZZANINE IV | | 09/30/2016 | 2. | | 59,688 | | 6,124,791 | 2.160 |
| | Audax Direct Lending Solutions D | WILMINGTON | DE | Audax Direct Lending Solutions D | | 10/24/2018 | 2. | | 1,807,160 | | 9,144,609 | 2.640 |
| | Benefit Street Partners Debt Fund IV LP | WILMINGTON | DE | Benefit Street Partners Debt Fund IV LP | | 01/24/2017 | 2. | | 1,167,983 | | 3,173,494 | 1.160 |
| | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP | NEW YORK | NY | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP | | 01/05/2012 | 2. | | 19,720 | | 252,123 | 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 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|----------------|-------|---|--------------------------|---------------|---|--|--|---|---|--|--|---|---------------|--|----------------------------------|-------------------------------|-------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 652500-10-8 | NEWSTONE CAPITAL PARTNERS II LP | MONTEREY PARK | CA | NEWSTONE CAPITAL PARTNERS II LP | 03/15/2011 | 01/13/2020 | 290,296 | | | | | 0 | | 290,296 | 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 | 1,277,843 | | | | 0 |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | 1,568,139 | 0 | 0 | 0 | 0 | 0 | 0 | 1,568,139 | 1,568,139 | 0 | 0 | 0 | 0 |
| | Maranon Sr Credit Strategies | CHICAGO | IL | Maranon Sr Credit Strategies | 09/21/2017 | 02/27/2020 | 84,916 | | | | | 0 | | 84,916 | 84,916 | | | | 0 |
| | Goldman Sachs LP LP | New York | NY | Goldman Sachs LP LP | 07/18/2016 | 01/27/2020 | 371,220 | | | | | 0 | | 371,220 | 371,220 | | | | 132,511 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 456,137 | 0 | 0 | 0 | 0 | 0 | 0 | 456,137 | 456,137 | 0 | 0 | 0 | 132,511 |
| 000000-00-0 | Patterson @ First Inv. Holdings, LLC | Dayton | OH | PARTIAL CAPITAL REPAYMENT | 07/27/2016 | 02/19/2020 | | | | | | 0 | | 41,029 | 41,029 | | | | 0 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,029 | 41,029 | 0 | 0 | 0 | 0 |
| | Ares Capital Europe II | CAYMAN ISLANDS | CYM | Ares Capital Europe II | 03/27/2013 | 03/11/2020 | 114,095 | | | | | 0 | | 114,095 | 114,095 | | | | 0 |
| | AUDAX MEZZANINE IV | WILMINGTON | DE | AUDAX MEZZANINE IV | 09/30/2016 | 01/09/2020 | 129,246 | | | | | 0 | | 129,246 | 129,246 | | | | 0 |
| | Audax Direct Lending Solutions D | WILMINGTON | DE | Audax Direct Lending Solutions D | 10/24/2018 | 01/24/2020 | 110,675 | | | | | 0 | | 110,675 | 110,675 | | | | 0 |
| | Benefit Street Partners Debt Fund IV LP | WILMINGTON | DE | Benefit Street Partners Debt Fund IV LP | 01/24/2017 | 03/04/2020 | 245,500 | | | | | 0 | | 245,500 | 245,500 | | | | 0 |
| | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP | NEW YORK | NY | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP | 01/05/2012 | 01/03/2020 | 1,429,056 | | | | | 0 | | 1,429,056 | 1,429,056 | | | | 0 |
| | TCW Direct Lending LLC | LOS ANGELES | CA | TCW Direct Lending LLC | 03/31/2015 | 03/04/2020 | 1,307,692 | | | | | 0 | | 1,307,692 | 1,307,692 | | | | 0 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 3,336,264 | 0 | 0 | 0 | 0 | 0 | 0 | 3,336,264 | 3,336,264 | 0 | 0 | 0 | 0 |
| 4899999. Total - Unaffiliated | | | | | | | 5,360,540 | 0 | 0 | 0 | 0 | 0 | 0 | 5,360,540 | 5,360,540 | 0 | 0 | 0 | 132,511 |

SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|-----------------------------|---------------------|----------|-------|--|--------------------------------|------------------|---|--|--|---|--|--|---|---|--------------------|---|---|--|---------------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum- brances, Prior Year | Unrealized Valuation Increase (De- crease) | Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | Current Year's Other Than Temporary Impair- ment Recogn- ized | Capital- ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum- brances on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest- ment Income |
| 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol |
| 36176F-2C-1 | G2 G2 765171 5.044% 12/20/61 | | .03/03/2020 | Interest Capitalization | | 154 | 154 | .0 | 1 |
| 36176F-ZS-0 | G2 G2 765164 3.640% 10/20/61 | | .03/01/2020 | Interest Capitalization | | 521 | 521 | .0 | 1 |
| 36176F-Z9-2 | G2 G2 765168 4.940% 11/20/61 | | .03/01/2020 | Interest Capitalization | | .43 | .43 | .0 | 1 |
| 36230U-YL-7 | G2 G2 759715 4.700% 10/20/61 | | .03/01/2020 | Interest Capitalization | | 145 | 145 | .0 | 1 |
| 36297E-ZY-4 | G2 G2 710059 4.500% 11/20/60 | | .03/01/2020 | Interest Capitalization | | 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 | 2,054 | 1 |
| 90376P-AB-7 | OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35 | | .01/13/2020 | STIFEL NICHOLAS | | 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 | 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 | 1,757 | 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 | 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 | 29,900 | 2FE |
| 698299-BM-5 | REPUBLIC OF PANAMA SOVEREIGN 4.500% 04/01/56 | D. | .03/26/2020 | HONG KONG SHANGHAI BK | | 326,000 | 326,000 | .0 | 2FE |
| 91087B-AG-5 | UNITED MEXICAN STATES SOVEREIGN 4.500% 01/31/50 | D. | .03/02/2020 | JPMI FUNDS RECAP | | 786,040 | 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 | .0 | 1 |
| 3136AG-HW-5 | FNR 2013-94 CZ 3.500% 09/25/43 | | .03/01/2020 | Interest Capitalization | | 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 | .0 | 1 |
| 3136AU-Q9-5 | FNR 2016-98 BZ 4.000% 01/25/57 | | .03/01/2020 | Interest Capitalization | | 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 | .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 | 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 | 989 | 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 | 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 | 9,150 | 2FE |
| 00724P-AB-5 | ADOBE INC 1.900% 02/01/25 | | .01/22/2020 | Various | | 1,376,207 | 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 | 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 | 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 | 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 | .0 | 2FE |
| 02665W-BS-9 | AMERICAN HONDA FINANCE 2.097% 07/20/20 | | .03/27/2020 | TD SECURITIES | | 3,467,380 | 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 | 16,788 | 2FE |
| 037833-BX-7 | APPLE INC 4.650% 02/23/46 | | .01/15/2020 | WELLS FARGO | | 1,203,581 | 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 | .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 | .0 | 2FE |
| 06051G-FW-6 | BANK OF AMERICA CORP 4.000% 01/22/25 | | .01/15/2020 | MARKET AXESS | | 1,818,413 | 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 | 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 | 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 | 8,539 | 2FE |
| 073685-AD-1 | BEACON ESCROW CORP 4.875% 11/01/25 | | .02/25/2020 | Various | | 821,307 | 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 | .0 | 4FE |
| 096630-AF-5 | BOARDWALK PIPELINES LLC 4.450% 07/15/27 | | .01/15/2020 | BARCLAYS | | 1,503,407 | 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 | 233 | 2FE |
| 10554C-AA-0 | BRASKEM AMERICA FINANCE 7.125% 07/22/41 | | .01/15/2020 | JPMI FUNDS RECAP | | 1,190,538 | 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 | 20,140 | 1FE |
| 11135F-AA-9 | BROADCOM INC 3.125% 04/15/21 | | .01/16/2020 | Various | | 1,383,468 | 1,365,000 | 10,976 | 2FE |
| 12189L-AA-9 | BURLINGTON NORTH SANTA FE 5.750% 05/01/40 | | .01/15/2020 | MORGAN STANLEY FIXED INC | | 1,576,169 | 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 | 11,058 | 2FE |
| 126650-CN-8 | CVS CORP 5.125% 07/20/45 | | .01/15/2020 | MORGAN STANLEY FIXED INC | | 853,230 | 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 | 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 | 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 | .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 | 14,025 | 2FE |
| 172967-KR-1 | CITIGROUP 4.750% 05/18/46 | | .01/15/2020 | JANE STREET EXECUTION SERVICES | | 756,119 | 625,000 | 4,865 | 2FE |
| 172967-KY-6 | CITIGROUP 3.200% 10/21/26 | | .01/15/2020 | BNY MELLON CAPITAL MARKETS | | 1,129,256 | 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 | 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 | 10,150 | 1FE |
| 22540A-BT-4 | CSFB 1997-TR 1M5 7.639% 09/30/24 | | .03/01/2020 | Interest Capitalization | | .49 | .49 | .0 | 1FW |
| 233331-BA-4 | DTE ENERGY COMPANY 3.700% 08/01/23 | | .03/26/2020 | KEY BANC-MCDONALD | | 1,547,803 | 1,539,000 | 9,332 | 2FE |
| 233851-BV-5 | DAIMLER FINANCE NA LLC 2.450% 05/18/20 | | .01/14/2020 | LLOYDS SECURITIES | | 2,704,698 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol |
| 24422E-VD-8 | JOHN DEERE CAPITAL 2.450% 01/09/30 | | 01/06/2020 | GOLDMAN SACHS | | 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-QN-1 | DOW CHEMICAL CO 4.550% 11/30/25 | | 01/01/2020 | Tax Free Exchange | | 103,908 | 104,000 | 2,300 | 2FE |
| 26884L-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-AF-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 |
| 31677Q-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 BANCSHARE 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 | | 599,388 | 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-ZW-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-WL-4 | GOLDMAN SACHS GROUP INC 3.691% 06/05/28 | | 01/15/2020 | TD SECURITIES | | 820,692 | 768,000 | 3,307 | 2FE |
| 38141G-WN-0 | GOLDMAN 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 BANCSHARES 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 BANCSHARES 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 | JPMIT 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 |
| 50076Q-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-OR-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-OR-9 | MASSMUTUAL GLOBAL FUND 2.024% 01/07/22 | | 01/10/2020 | BANK of AMERICA SEC | | 5,500,000 | 5,500,000 | .0 | 1FE |
| 57636Q-AS-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 | RBC/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 4.550% 04/15/28 | | 02/19/2020 | Various | | 1,415,975 | 1,276,000 | 20,159 | 2FE |
| 64952W-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 3.112% 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-CD-8 | PACIFICORP 5.750% 04/01/37 | | 01/15/2020 | MORGAN STANLEY FIXED INC | | 1,704,011 | 1,260,000 | 21,333 | 1FE |
| 744448-QN-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-AV-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 |
| 824348-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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|---------------|--------------------------------|---------------------------|-------------|-------------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol |
| 855244-AJ-7 | STARBUCKS CORP 3.350% 03/12/50 | | 03/10/2020 | Various | | 886,841 | 891,000 | 0 | 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 | 966,000 | 0 | 2FE |
| 88579Y-BM-2 | 3M CO 2.650% 04/15/25 | | 03/25/2020 | Various | | 1,160,512 | 1,155,000 | 0 | 1FE |
| 89173F-AE-0 | TPMT 2017-1 B1 3.944% 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 | 910,000 | 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-VLD | | 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-AE-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 2015-23A 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 SUISS 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 |
| 29082H-AA-0 | EMBRAER NETHERLANDS FINA 5.050% 06/15/25 | D | 01/15/2020 | J P MORGAN SEC FIXED INC | | 586,700 | 540,000 | 2,424 | 2FE |
| 29082H-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 |
| 40428Q-BB-4 | HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26 | D | 01/15/2020 | HONG KONG SHANGHAI BK | | 1,130,812 | 1,055,000 | 5,943 | 1FE |
| 45314Q-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 |
| 3899999. 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 |
| 58156R-B5-0 | 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 | 0 | |
| 02079K-10-7 | ALPHABET CLASS C | | 03/11/2020 | Various | | 448,000 | 546,704 | 0 | |
| 20030N-10-1 | COMCAST CORP CL A | | 01/16/2020 | S. G. COWEN SECURITIES CORP. | | 14,454,000 | 671,766 | 0 | |
| 233331-10-7 | DTE ENERGY COMPANY | | 02/24/2020 | S. G. COWEN SECURITIES CORP. | | 6,281,000 | 847,000 | 0 | |
| 244199-10-5 | DEERE & COMPANY | | 01/09/2020 | S. G. COWEN SECURITIES CORP. | | 1,043,000 | 185,217 | 0 | |
| 254687-10-6 | DISNEY | | 03/25/2020 | S. G. COWEN SECURITIES CORP. | | 6,181,000 | 745,869 | 0 | |
| 38141G-10-4 | GOLDMAN SACHS GROUP INC | | 01/16/2020 | S. G. COWEN SECURITIES CORP. | | 7,282,000 | 1,813,546 | 0 | |
| 437076-10-2 | HOME DEPOT | | 03/23/2020 | S. G. COWEN SECURITIES CORP. | | 3,310,000 | 607,961 | 0 | |
| 458140-10-0 | INTEL CORPORATION | | 03/23/2020 | S. G. COWEN SECURITIES CORP. | | 8,109,000 | 392,961 | 0 | |
| 459200-10-1 | IBM | | 03/23/2020 | S. G. COWEN SECURITIES CORP. | | 4,018,000 | 373,585 | 0 | |
| 494368-10-3 | KIMBERLY CLARK | | 01/09/2020 | S. G. COWEN SECURITIES CORP. | | 2,382,000 | 331,617 | 0 | |
| 539830-10-9 | LOCKHEED MARTIN | | 02/24/2020 | S. G. COWEN SECURITIES CORP. | | 971,000 | 410,682 | 0 | |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---------------------------------------|---------|---------------|------------------------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative 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-W/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 | |
| 996770-10-7 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|--|---------|---------------|---------------------------------|---------------------------|----------------|------------|-------------|--|--|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 36176F-Z5-0 | 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 | 22,069 | 22,534 | 21,852 | .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 |
| 38376G-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-CK-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-CK-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-Q2-5 | 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-Q2-5 | 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 | 100.0000 | | 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 | 100.0000 | | 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 | Redemption | 100.0000 | | 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 | 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% 09/15/22 | | 03/15/2020 | Redemption | 100.0000 | | 150,040 | 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 | MERRILL LYNCH-NY--FX INC | | 2,413,750 | 2,500,000 | 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 | 100.0000 | | 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 | 100.0000 | | 161,406 | 161,406 | 161,406 | .0 | .0 | .0 | .0 | .0 | 161,406 | .0 | .0 | .0 | .786 | 02/15/2028 | 1 |
| 690353-XQ-5 | OPIC VRDN 1.543% 07/15/25 | | 01/15/2020 | Redemption | 100.0000 | | 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 | 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 | .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 INTERNATIONAL | | 616,357 | 540,000 | 642,180 | .0 | .0 | (111) | .0 | (111) | .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 | D | 03/26/2020 | JEFFERIES & CO | | 346,375 | 326,000 | 326,000 | .0 | .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 | .0 | 326,000 | .0 | 20,375 | 20,375 | .0 | XXX | XXX |
| 02765U-CX-0 | AMERICAN MUN PIIR-OHIO INC 5.964% 02/15/24 | | 02/18/2020 | Call | 100.0000 | | 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 |
| 088365-EF-4 | BEXAR CNTY TX HOSP DIST BABS 3.452% 02/15/20 | | 02/15/2020 | Maturity | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | .0 | .0 | .0 | .0 | .0 | 2,000,000 | .0 | .0 | .0 | .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 | 100.0000 | | 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 | Redemption | 100.0000 | | 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 | Redemption | 100.0000 | | 73,050 | 73,050 | 73,050 | .0 | .0 | .0 | .0 | .0 | 73,050 | .0 | .0 | .0 | .636 | 06/15/2045 | 1FE |
| 3128HX-W7-6 | FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42 | | 03/01/2020 | Paydown | | 81,981 | 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 | 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 | 11,601 | 11,464 | .0 | (118) | .0 | (118) | .0 | 11,346 | .0 | .0 | .0 | .87 | 07/01/2024 | 1 |
| 3128PR-V8-9 | FG FG J12439 4.500% 06/01/25 | | 03/01/2020 | Paydown | | 5,864 | 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 J12508 4.500% 07/01/25 | | 03/01/2020 | Paydown | | 5,124 | 5,124 | 5,448 | 5,294 | .0 | (170) | .0 | (170) | .0 | 5,124 | .0 | .0 | .0 | .37 | 07/01/2025 | 1 |
| 3128PT-UT-0 | FG FG J14194 3.000% 01/01/26 | | 03/01/2020 | Paydown | | 21,104 | 21,104 | 20,418 | 20,795 | .0 | .309 | .0 | .309 | .0 | 21,104 | .0 | .0 | .0 | .102 | 01/01/2026 | 1 |
| 312903-5X-1 | FHLMC - CMO FHR 174 Z 10.000% 08/15/21 | | 03/15/2020 | Paydown | | 1,082 | 1,082 | 1,126 | 1,075 | .0 | .8 | .0 | .8 | .0 | 1,082 | .0 | .0 | .0 | .18 | 08/15/2021 | 1 |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|------------------------------------|----------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|---|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 31335A-UL-0 | FG FG 660587 4.000% 02/01/46 | | 03/01/2020 | Paydown | | 455,240 | 455,240 | 479,318 | 478,638 | .0 | (23,398) | .0 | (23,398) | .0 | 455,240 | .0 | .0 | .0 | 2,832 | 02/01/2046 | 1 |
| 313615-AQ-9 | FNMA FN 50415 9.000% 03/01/21 | | 03/01/2020 | Paydown | | 25 | 25 | 26 | 25 | .0 | .0 | .0 | .0 | .0 | 25 | .0 | .0 | .0 | .0 | 03/01/2021 | 1 |
| 31362T-TU-7 | FNMA FN 70763 9.000% 03/01/21 | | 03/01/2020 | Paydown | | 7 | 7 | 7 | 7 | .0 | .0 | .0 | .0 | .0 | 7 | .0 | .0 | .0 | .0 | 03/01/2021 | 1 |
| 3136A9-PB-5 | FNR 2012-120 AH 2.500% 02/25/32 | | 03/01/2020 | Paydown | | 76,297 | 76,297 | 75,343 | 75,677 | .0 | 620 | .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 | (83) | .0 | (83) | .0 | 5,861 | .0 | .0 | .0 | 38 | 10/01/2035 | 1 |
| 3137A1-N9-0 | FHMS FHMS K008 A2 3.531% 06/25/20 | | 03/01/2020 | Paydown | | 3,813,120 | 3,813,120 | 3,864,691 | 3,807,307 | .0 | 5,814 | .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 | 71 | .0 | 71 | .0 | 31,332 | .0 | .0 | .0 | 183 | 11/15/2037 | 1 |
| 3137A6-B2-7 | FHR FHMS K010 A2 4.333% 10/25/20 | | 03/01/2020 | Paydown | | 14,882 | 14,882 | 15,030 | 14,855 | .0 | 27 | .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 | 11,069 | 10,994 | .0 | 21 | .0 | 21 | .0 | 11,015 | .0 | .0 | .0 | 77 | 11/25/2020 | 1 |
| 3137A8-PP-7 | FHMS FHMS K012 A2 4.185% 12/25/20 | | 03/01/2020 | Paydown | | 81,684 | 81,684 | 81,174 | 81,423 | .0 | 261 | .0 | 261 | .0 | 81,684 | .0 | .0 | .0 | 615 | 12/25/2020 | 1 |
| 3137AB-YF-2 | FHR FHR 3870 WB 4.000% 06/15/31 | | 03/01/2020 | Paydown | | 228,338 | 228,338 | 254,739 | 237,469 | .0 | (9,131) | .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 | 17,833 | 3,277 | .0 | (3,277) | .0 | (3,277) | .0 | .0 | .0 | .0 | .0 | 406 | 01/25/2022 | 1 |
| 3137AV-XP-7 | FHR FHMS K022 X1 1.209% 07/25/22 | | 03/01/2020 | Paydown | | .0 | .0 | 19,320 | 4,961 | .0 | (4,961) | .0 | (4,961) | .0 | .0 | .0 | .0 | .0 | 429 | 07/25/2022 | IFE |
| 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 | 16,661 | .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 | 5,437 | .0 | 5,437 | .0 | 149,453 | .0 | .0 | .0 | 323 | 07/15/2042 | 1 |
| 3137BC-GT-0 | FHR FHR 4361 WV 3.500% 05/15/44 | | 03/01/2020 | Paydown | | 1,688 | 1,688 | 1,675 | 1,681 | .0 | 7 | .0 | 7 | .0 | 1,688 | .0 | .0 | .0 | 10 | 05/15/2044 | 1 |
| 3137BM-7D-2 | FHMS FHMS K051 X1 0.544% 09/25/25 | | 03/01/2020 | Paydown | | .0 | .0 | 20,913 | 12,375 | .0 | (12,375) | .0 | (12,375) | .0 | .0 | .0 | .0 | .0 | 506 | 09/25/2025 | 1 |
| 3137BV-ZA-7 | FHMS FHMS K063 X1 0.290% 01/25/27 | | 03/01/2020 | Paydown | | .0 | .0 | 8,301 | 5,862 | .0 | (5,862) | .0 | (5,862) | .0 | .0 | .0 | .0 | .0 | 208 | 01/25/2027 | IFE |
| 31384Q-PN-7 | FNMA FN 530629 4.692% 04/01/30 | | 03/01/2020 | Paydown | | 1,275 | 1,275 | 1,263 | 1,193 | .0 | 81 | .0 | 81 | .0 | 1,275 | .0 | .0 | .0 | 10 | 04/01/2030 | 1 |
| 3138EQ-EY-3 | FN FN AJ7908 3.000% 01/01/27 | | 03/01/2020 | Paydown | | 95,133 | 95,133 | 92,383 | 93,185 | .0 | 1,948 | .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 | 146,390 | 145,559 | .0 | (3,081) | .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 | 32,828 | 32,724 | .0 | (1,459) | .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 | 655 | .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 | 283 | .0 | 283 | .0 | 17,065 | .0 | .0 | .0 | 82 | 08/01/2023 | 1 |
| 3138MR-Y8-8 | FN FN AQ9734 3.500% 01/01/33 | | 03/01/2020 | Paydown | | 37,512 | 37,512 | 40,114 | 39,533 | .0 | (2,021) | .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 | | 03/01/2020 | Paydown | | 729,598 | 729,598 | 729,683 | 729,574 | .0 | 23 | .0 | 23 | .0 | 729,598 | .0 | .0 | .0 | 4,502 | 05/01/2044 | 1 |
| 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 | 434 | .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 | (967) | .0 | (967) | .0 | 32,289 | .0 | .0 | .0 | 186 | 05/25/2033 | 1 |
| 31393E-LQ-0 | FNW 2003-W12 2A6 5.000% 06/25/43 | | 03/01/2020 | Paydown | | 30,572 | 30,572 | 29,535 | 30,084 | .0 | 488 | .0 | 488 | .0 | 30,572 | .0 | .0 | .0 | 239 | 06/25/2043 | 1 |
| 31393U-A6-0 | FNW 2003-W19 1A7 5.620% 11/25/33 | | 03/01/2020 | Paydown | | 68,654 | 68,654 | 73,851 | 70,983 | .0 | (2,329) | .0 | (2,329) | .0 | 68,654 | .0 | .0 | .0 | 621 | 11/25/2033 | 1 |
| 31393U-AK-9 | FNW 2003-W17 1A7 5.750% 08/25/33 | | 03/01/2020 | Paydown | | 47,810 | 47,810 | 51,963 | 49,231 | .0 | (1,421) | .0 | (1,421) | .0 | 47,810 | .0 | .0 | .0 | 440 | 08/25/2033 | 1 |
| 31394R-WV-6 | FHLMC FHR 2758 ZG 5.500% 03/15/34 | | 03/01/2020 | Paydown | | 311,925 | 311,925 | 302,771 | 307,659 | .0 | 4,266 | .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 | (1,036) | .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 | (1,640) | .0 | (1,640) | .0 | 49,105 | .0 | .0 | .0 | 394 | 03/25/2029 | 1 |
| 31398F-DP-3 | FNR 2009-95 BC 4.500% 10/25/24 | | 03/01/2020 | Paydown | | 398,683 | 398,683 | 403,293 | 398,320 | .0 | 364 | .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 | | 03/01/2020 | Paydown | | 6,841 | 6,841 | 6,544 | 6,749 | .0 | 92 | .0 | 92 | .0 | 6,841 | .0 | .0 | .0 | 45 | 11/25/2024 | 1 |
| 31398J-WR-1 | FHR FHR 3573 JB 4.500% 09/15/24 | | 03/01/2020 | Paydown | | 247,356 | 247,356 | 252,767 | 247,971 | .0 | (615) | .0 | (615) | .0 | 247,356 | .0 | .0 | .0 | 1,855 | 09/15/2024 | 1 |
| 31398J-RE-5 | FHR FHR 3579 MB 4.500% 09/15/24 | | 03/01/2020 | Paydown | | 21,528 | 21,528 | 21,622 | 21,520 | .0 | 8 | .0 | 8 | .0 | 21,528 | .0 | .0 | .0 | 162 | 09/15/2024 | 1 |
| 31398K-JP-6 | FHR FHR 3584 MY 4.000% 10/15/24 | | 03/01/2020 | Paydown | | 100,228 | 100,228 | 95,279 | 99,193 | .0 | 1,035 | .0 | 1,035 | .0 | 100,228 | .0 | .0 | .0 | 707 | 10/15/2024 | 1 |
| 31398L-W9-5 | FHR FHR 3627 QH 4.000% 01/15/25 | | 03/01/2020 | Paydown | | 53,833 | 53,833 | 56,643 | 54,524 | .0 | (691) | .0 | (691) | .0 | 53,833 | .0 | .0 | .0 | 332 | 01/15/2025 | 1 |
| 31398M-BZ-8 | FNMA 2010-9 B 4.000% 02/25/25 | | 03/01/2020 | Paydown | | 30,506 | 30,506 | 29,190 | 30,126 | .0 | 380 | .0 | 380 | .0 | 30,506 | .0 | .0 | .0 | 206 | 02/25/2025 | 1 |
| 31398N-GA-6 | FNR 2010-97 PX 4.500% 11/25/39 | | 03/01/2020 | Paydown | | 45,386 | 45,386 | 47,365 | 45,323 | .0 | 63 | .0 | 63 | .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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|--|----------|---------------|-------------------|---------------------------|----------------|------------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 31417Y-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-WD-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 | 08/01/2033 | 1 |
| 31418M-JL-7 | 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-ZQ-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-UA-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 |
| 34074M-JC-6 | FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41 | | 03/04/2020 | Redemption | 100.0000 | | | | | | | | | | | | | | | | |
| 47759K-AA-7 | JUB PROPERTIES LLC OK REV VRDN 1.670% 01/01/36 | | 01/10/2020 | Redemption | 100.0000 | | | 1,525,000 | 1,525,000 | .0 | .0 | .0 | .0 | .0 | 1,525,000 | .0 | .0 | .0 | 2,103 | 01/01/2036 | 1FE |
| 60416Q-GK-4 | MN HSG FIN AGY 2.730% 08/01/46 | | 03/03/2020 | Redemption | 100.0000 | | | 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 | .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 | .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 | .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 | .0 | .0 | .0 | .0 | .0 | 10,700,000 | .0 | .0 | .0 | 55,529 | 11/26/2020 | 1FE |
| 677377-2M-4 | OHIO HSG FIN 2.720% 11/01/41 | | 02/03/2020 | Redemption | 100.0000 | | | 25,000 | 25,000 | .0 | .0 | .0 | .0 | .0 | 25,000 | .0 | .0 | .0 | 102 | 11/01/2041 | 1FE |
| 677377-2P-7 | OHIO HSG FIN 2.650% 11/01/41 | | 03/03/2020 | Redemption | 100.0000 | | | 155,000 | 155,000 | .0 | .0 | .0 | .0 | .0 | 155,000 | .0 | .0 | .0 | 607 | 11/01/2041 | 1FE |
| 677555-O4-9 | OH ECON DEV REV 4.215% 06/01/27 | | 03/01/2020 | Redemption | 100.0000 | | | 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 | .0 | .0 | .0 | .0 | .0 | 185,000 | .0 | .0 | .0 | 2,724 | 12/01/2021 | 1FE |
| 67756Q-NP-8 | OHIO ST HSG FIN AGY 2.700% 03/01/36 | | 03/03/2020 | Redemption | 100.0000 | | | 157,231 | 157,231 | .0 | .0 | .0 | .0 | .0 | 157,231 | .0 | .0 | .0 | 643 | 03/01/2036 | 1FE |
| 67756Q-NS-2 | OHIO ST HSG FIN AGY 2.900% 09/01/37 | | 03/03/2020 | Redemption | 100.0000 | | | 174,547 | 174,547 | .0 | .0 | .0 | .0 | .0 | 174,547 | .0 | .0 | .0 | 843 | 09/01/2037 | 1FE |
| 880461-GW-2 | TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35 | | 01/03/2020 | Redemption | 100.0000 | | | 75,000 | 75,000 | .0 | .0 | .0 | .0 | .0 | 75,000 | .0 | .0 | .0 | 1,453 | 07/01/2035 | 1FE |
| 88275F-PA-1 | TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47 | | 03/03/2020 | Redemption | 100.0000 | | | 77,893 | 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 | 84,720 | .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 | Paydown | | 55,013 | 55,013 | 55,013 | 55,013 | .0 | .0 | .0 | .0 | .0 | 55,013 | .0 | .0 | .0 | 435 | 10/25/2043 | 1FE |
| 92812U-O4-3 | VASHSG 2014-A A 3.500% 10/25/37 | | 01/03/2020 | Redemption | 100.0000 | | | 20,766 | 20,766 | .0 | .0 | .0 | .0 | .0 | 20,766 | .0 | .0 | .0 | 61 | 10/25/2037 | 1FE |
| 92812U-O4-3 | VASHSG 2014-A A 3.500% 10/25/37 | | 03/30/2020 | Paydown | | 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-O5-0 | 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-EE-6 | VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42 | | 03/03/2020 | Redemption | 100.0000 | | | 16,592 | 16,592 | .0 | .0 | .0 | .0 | .0 | 16,592 | .0 | .0 | .0 | 73 | 08/25/2042 | 1FE |
| 3199999 | 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 1A4 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 | ADMSO 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 |
| 01877X-AD-5 | ALLIANCE PIPELINE 4.591% 12/31/25 | | 01/01/2020 | Various | | 10 | 10 | 10 | (2,023) | .0 | 2,033 | .0 | 2,033 | .0 | 10 | .0 | .0 | .0 | 0 | 12/31/2025 | 2FE |
| 02151F-AF-6 | CWALT 2007-21CB 1A6 6.000% 09/25/37 | | 03/01/2020 | Paydown | | 16,596 | 21,002 | 19,083 | 17,749 | .0 | (1,153) | .0 | (1,153) | .0 | 16,596 | .0 | .0 | .0 | 180 | 09/25/2037 | 1FM |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|--|---------|---------------|-----------------------------------|---------------------------|---------------|-------------|-------------|--|---|--|--|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|--|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation and Administrative Symbol | |
| ..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 | ..118,750 | ..0 | ..0 | ..0 | ..0 | ..0 | ..118,750 | ..0 | ..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 | AH4R 2014-SFR2 A 3.786% 10/17/36 | | ..03/01/2020 | Paydown | | ..20,436 | ..20,436 | ..20,435 | ..20,351 | ..0 | ..86 | ..0 | ..86 | ..0 | ..20,436 | ..0 | ..0 | ..0 | ..129 | ..10/17/2036 | 1FE | |
| ..02666A-AA-6 | AH4R 2015-SFR1 A 3.467% 04/17/52 | | ..03/01/2020 | Paydown | | ..22,436 | ..22,436 | ..22,435 | ..22,421 | ..0 | ..15 | ..0 | ..15 | ..0 | ..22,436 | ..0 | ..0 | ..0 | ..130 | ..04/17/2052 | 1FE | |
| ..02666A-AG-3 | AH4R 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 NATIONAL INT Active Corp | | ..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 | 26 MITSUBISHI UFJ | | ..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 | 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 | ARBYS 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 | |
| ..05492M-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-AH-6 | 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 2013-1515 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 | ..4,051 | ..5,680 | ..6,264 | ..0 | ..(2,213) | ..0 | ..(2,213) | ..0 | ..4,051 | ..0 | ..0 | ..0 | ..78 | ..01/25/2037 | 3FM | |
| ..064664-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 | ..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 | BROADCAST 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 | ..0 | ..(786) | ..0 | ..(786) | ..0 | ..1,382,681 | ..0 | ..678 | ..678 | ..13,271 | ..04/15/2021 | 2FE | |
| ..1248EP-BE-2 | CCO HLDGS 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-AG-6 | CWHL 2006-21 A15 6.000% 02/25/37 | | ..03/01/2020 | Paydown | | ..1,332 | ..1,322 | ..352 | ..178 | ..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 | |
| ..126192-AD-5 | COMM 2012-LC4 A4 3.288% 12/10/44 | | ..03/01/2020 | Paydown | | ..7,631 | ..7,631 | ..7,659 | ..7,633 | ..0 | ..(2) | ..0 | ..(2) | ..0 | ..7,631 | ..0 | ..0 | ..0 | ..43 | ..12/10/2044 | 1FM | |
| ..12625C-AA-1 | COMM 2013-WWP A1 2.499% 03/10/31 | | ..03/01/2020 | Paydown | | ..97,832 | ..97,832 | ..97,831 | ..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 | ..13,040 | ..5,589 | ..4,155 | ..0 | ..8,885 | ..0 | ..8,885 | ..0 | ..13,040 | ..0 | ..0 | ..0 | ..0 | ..11/25/2036 | 1FM | |
| ..12630D-AH-4 | COMM 2014-CR14 ASB 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 | ..53,198 | ..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 | ..162,878 | ..162,770 | ..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 | ..89,872 | ..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 | ..90,927 | ..91,019 | ..91,067 | ..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 | Redemption 100.0000 | | ..43,078 | ..43,078 | ..43,078 | ..43,078 | ..0 | ..0 | ..0 | ..0 | ..0 | ..43,078 | ..0 | ..0 | ..0 | ..338 | ..01/10/2036 | 2FE | |
| ..12667G-7H-0 | CWALT 2005-46CB A14 5.500% 10/25/35 | | ..03/01/2020 | Paydown | | ..19,120 | ..23,284 | ..21,735 | ..20,407 | ..0 | ..(1,287) | ..0 | ..(1,287) | ..0 | ..19,120 | ..0 | ..0 | ..0 | ..203 | ..10/25/2035 | 1FM | |
| ..12667G-BD-4 | CWALT 2005-10CB 1A8 5.500% 05/25/35 | | ..03/01/2020 | Paydown | | ..14,719 | ..14,719 | ..14,426 | ..14,675 | ..0 | ..44 | ..0 | ..44 | ..0 | ..14,719 | ..0 | ..0 | ..0 | ..148 | ..05/25/2035 | 3FM | |
| ..12667G-XD-0 | CWALT 2005-28CB 2A4 5.750% 08/25/35 | | ..03/01/2020 | Paydown | | ..28,106 | ..28,375 | ..24,736 | ..23,933 | ..0 | ..4,172 | ..0 | ..4,172 | ..0 | ..28,106 | ..0 | ..0 | ..0 | ..276 | ..08/25/2035 | 1FM | |
| ..12668A-MH-5 | CWALT 2005-49CB A3 5.500% 11/25/35 | | ..03/01/2020 | Paydown | | ..69,956 | ..69,956 | ..64,709 | ..62,983 | ..0 | ..6,973 | ..0 | ..6,973 | ..0 | ..69,956 | ..0 | ..0 | ..0 | ..590 | ..11/25/2035 | 1FM | |
| ..12668A-NW-1 | CWALT 2005-54CB 1A4 5.500% 11/25/35 | | ..03/01/2020 | Paydown | | ..13,776 | ..13,960 | ..13,074 | ..12,562 | ..0 | ..1,214 | ..0 | ..1,214 | ..0 | ..13,776 | ..0 | ..0 | ..0 | ..122 | ..11/25/2035 | 2FM | |
| ..126694-HK-7 | CWHL 2005-25 A6 5.500% 11/25/35 | | ..03/01/2020 | Paydown | | ..4,073 | ..4,084 | ..3,355 | ..3,335 | ..0 | ..739 | ..0 | ..739 | ..0 | ..4,073 | ..0 | ..0 | ..0 | ..29 | ..11/25/2035 | 1FM | |
| ..126694-JX-7 | CWHL 2005-24 A7 5.500% 11/25/35 | | ..03/01/2020 | Paydown | | ..10,706 | ..11,403 | ..9,650 | ..9,417 | ..0 | ..1,289 | ..0 | ..1,289 | ..0 | ..10,706 | ..0 | ..0 | ..0 | ..107 | ..11/25/2035 | 1FM | |
| ..12695*-AA-3 | CVS HEALTH PP 3.416% 10/10/38 | | ..03/10/2020 | Redemption 100.0000 | | ..51,207 | ..51,207 | ..51,207 | ..51,207 | ..0 | ..0 | ..0 | ..0 | ..0 | ..51,207 | ..0 | ..0 | ..0 | ..292 | ..10/10/2038 | 2 | |
| ..13213P-AA-8 | Cambrian VRDN 4.920% 02/01/31 | | ..03/02/2020 | Redemption 100.0000 | | ..65,500 | ..65,500 | ..65,500 | ..65,500 | ..0 | ..0 | ..0 | ..0 | ..0 | ..65,500 | ..0 | ..0 | ..0 | ..274 | ..02/01/2031 | 1FE | |
| ..14912L-7D-7 | CATERPILLAR FINANCE SERV 1.931% 10/01/21 | | ..02/06/2020 | WELLS FARGO | | ..1,003,090 | ..1,000,000 | ..1,058,006 | ..1,022,373 | ..0 | ..(1,377) | ..0 | ..(1,377) | ..0 | ..1,020,996 | ..0 | ..(17,906) | ..(17,906) | ..6,919 | ..10/01/2021 | 1FE | |
| ..15132E-LC-0 | CDMC 2005-1 A5 5.275% 02/18/35 | | ..03/01/2020 | Paydown | | ..6,540 | ..6,540 | ..6,536 | ..6,483 | ..0 | ..57 | ..0 | ..57 | ..0 | ..6,540 | ..0 | ..0 | ..0 | ..49 | ..02/18/2035 | 1FM | |

E05.3

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|---|-------------|---------------|--------------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 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-AR-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 | 57 | 11/25/2036 | 5FM |
| 17321J-AE-4 | CGMT 2013-GC15 AAB 3.942% 09/10/46 | | 03/01/2020 | Paydown | | 50,269 | 50,671 | 51,776 | 50,671 | .0 | .402 | .0 | .402 | .0 | 50,269 | .0 | .0 | .0 | 337 | 09/10/2046 | 1FM |
| 17322N-AA-2 | CLMTI 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-CG-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 | | 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 | .0 | 19 | .0 | .0 | .19 | .0 | .19 | .0 | .0 | .0 | .0 | .0 | .0 | 09/30/2024 | 1FM |
| 22541Q-FV-9 | CSFB 2003-17 1A4 5.500% 06/25/33 | | 03/01/2020 | Paydown | | 2,888 | 2,888 | 2,779 | 2,806 | .0 | 82 | .0 | 82 | .0 | 2,888 | .0 | .0 | .0 | 16 | 06/25/2033 | 1FM |
| 22970*-AA-8 | BNSF LEASE PP 4.070% 05/15/34 | | 03/16/2020 | Redemption 100.0000 | | 24,083 | 24,083 | 24,083 | 24,083 | .0 | .0 | .0 | .0 | .0 | 24,083 | .0 | .0 | .0 | 164 | 05/15/2034 | 1FE |
| 233046-AF-8 | DNKN 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 | DNKN 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 | DNKN 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 | 30,409 | 26,228 | 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 |
| 25755T-AE-0 | DPABS 2015-1A A211 4.474% 10/25/45 | | 01/25/2020 | Paydown | | 12,500 | 12,500 | 12,776 | 12,723 | .0 | (223) | .0 | (223) | .0 | 12,500 | .0 | .0 | .0 | 140 | 10/25/2045 | 2FE |
| 25755T-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 |
| 25755T-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 |
| 25755T-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 |
| 28932M-AG-0 | ELM RD GENERATING STAT 4.673% 01/19/31 | | 01/01/2020 | Redemption 100.0000 | | 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-4 | 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 | .0 | .0 | .0 | .0 | 999,198 | .0 | 802 | 802 | 70,603 | 10/15/2022 | 2FE |
| 32051G-TE-5 | PHASI 2005-FAG A5 5.500% 09/25/35 | | 03/01/2020 | Paydown | | 17,032 | 17,073 | 13,162 | 13,439 | .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 | 36,538 | 36,612 | .0 | (75) | .0 | (75) | .0 | 36,538 | .0 | .0 | .0 | 465 | 04/30/2047 | 2FE |
| 36192K-AU-1 | GSMS 2012-GCJ7 AAB 2.935% 05/10/45 | | 03/01/2020 | Paydown | | 720,290 | 720,290 | 734,695 | 720,860 | .0 | (570) | .0 | (570) | .0 | 720,290 | .0 | .0 | .0 | 4,294 | 05/10/2045 | 1FM |
| 36198F-AF-9 | GSMS 2013-GC14 AAB 3.817% 08/10/46 | | 03/01/2020 | Paydown | | 258,116 | 265,850 | 259,874 | 258,116 | .0 | (1,759) | .0 | (1,759) | .0 | 258,116 | .0 | .0 | .0 | 1,681 | 08/10/2046 | 1FM |
| 3622MW-AH-6 | GSR 2007-3F A27 5.750% 05/25/37 | | 03/01/2020 | Paydown | | 26,186 | 26,673 | 25,411 | 26,178 | .0 | 8 | .0 | 8 | .0 | 26,186 | .0 | .0 | .0 | 262 | 05/25/2037 | 3FM |
| 3622MW-BH-5 | GSR 2007-3F 1A4 5.000% 05/25/37 | | 03/01/2020 | Paydown | | 38,746 | 39,724 | 32,474 | 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 3.679% 08/10/43 | | 01/01/2020 | Paydown | | 8,721 | 8,721 | 8,983 | 8,721 | .0 | .0 | .0 | .0 | .0 | 8,721 | .0 | .0 | .0 | 27 | 08/10/2043 | 1FM |
| 36249K-AC-4 | GSMS 2010-C1 A2 4.592% 08/10/43 | | 03/01/2020 | Paydown | | 1,113,825 | 1,113,825 | 1,147,195 | 1,114,639 | .0 | (814) | .0 | (814) | .0 | 1,113,825 | .0 | .0 | .0 | 10,278 | 08/10/2043 | 1FM |
| 368738-AA-4 | CVS Gene Warren 5.830% 01/15/26 | | 03/15/2020 | Redemption 100.0000 | | 38,923 | 38,923 | 38,923 | 38,923 | .0 | .0 | .0 | .0 | .0 | 38,923 | .0 | .0 | .0 | 379 | 01/15/2026 | 2 |
| 37185L-AH-5 | GENESIS ENERGY 6.750% 08/01/22 | | 01/10/2020 | TENDER OFFER | | 2,313,088 | 2,268,000 | 2,236,906 | 2,254,816 | .0 | 192 | .0 | 192 | .0 | 2,255,008 | .0 | 58,080 | 58,080 | 70,166 | 08/01/2022 | 4FE |
| 37956A-AA-1 | SEACO 2017-1A A 3.850% 04/15/37 | | 03/17/2020 | Paydown | | 38,684 | 38,684 | 38,013 | 38,165 | .0 | 519 | .0 | 519 | .0 | 38,684 | .0 | .0 | .0 | 245 | 04/15/2037 | 1FE |
| 437089-AE-5 | INHIL 2006-1 A5 6.522% 05/25/36 | | 03/01/2020 | Paydown | | 11,825 | 11,825 | 1,918 | 184 | .0 | 11,641 | .0 | 11,641 | .0 | 11,825 | .0 | .0 | .0 | 30 | 05/25/2036 | 1FM |
| 446150-AH-6 | HUNTINGTON BANCSHARES INC 4.000% 05/15/25 | | 01/10/2020 | SECURITIES | | 1,512,211 | 1,397,000 | 1,511,435 | .0 | .0 | (284) | .0 | (284) | .0 | 1,511,152 | .0 | 1,059 | 1,059 | 9,158 | 05/15/2025 | 2FE |
| 46187B-AA-1 | IHSFR 2017-SFR2 A 1.650% 12/17/36 | | 01/01/2020 | Paydown | | 59,716 | 59,716 | 59,716 | 59,716 | .0 | .0 | .0 | .0 | .0 | 59,716 | .0 | .0 | .0 | 130 | 12/17/2036 | 1FE |
| 46187B-AA-1 | IHSFR 2017-SFR2 A 1.650% 12/17/36 | | 03/17/2020 | Paydown | | 238,343 | 238,343 | 238,343 | 238,343 | .0 | .0 | .0 | .0 | .0 | 238,343 | .0 | .0 | .0 | 1,592 | 12/17/2036 | 1FE |
| 46187B-AA-1 | IRWIN HOME EQUITY 2006-1 244 6.060% | | 01/01/2020 | Paydown | | .647 | .647 | .647 | .647 | .0 | .0 | .0 | .0 | .0 | .647 | .0 | .0 | .0 | .8 | 09/25/2035 | 1FM |
| 464126-DA-6 | IRIWE 2006-2 244 6.670% 02/25/36 | | 03/01/2020 | Paydown | | 3,454 | 3,454 | 3,373 | 2,638 | .0 | 816 | .0 | 816 | .0 | 3,454 | .0 | .0 | .0 | 41 | 02/25/2036 | 1FM |
| 46591T-AC-8 | JPMIT 2020-2 A3 3.500% 07/25/50 | | 03/01/2020 | Paydown | | 17,364 | 17,364 | 17,774 | .0 | .0 | (410) | .0 | (410) | .0 | 17,364 | .0 | .0 | .0 | 51 | 07/25/2050 | 1FE |
| 46616P-AA-1 | HENDR 2011-1A A 4.700% 10/15/56 | | 03/15/2020 | Paydown | | 138,217 | 138,217 | 153,745 | 152,094 | .0 | (13,877) | .0 | (13,877) | .0 | 138,217 | .0 | .0 | .0 | 1,088 | 10/15/2056 | 1FE |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|--|----------|---------------|-----------------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 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 | 64,151 | .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-WF1 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-C1 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-C1 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 | 41,909 | 41,501 | .0 | (7) | .0 | (7) | .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 | 196,294 | 194,677 | .0 | (326) | .0 | (326) | .0 | 194,351 | .0 | .0 | .0 | 1,037 | 01/15/2046 | 1FM |
| 46646R-AL-7 | JPMDB 2016-C4 XA 0.810% 12/15/49 | | 03/01/2020 | Paydown | | .0 | 14,974 | 10,369 | .0 | .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 |
| 47760Q-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 |
| 47760Q-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 |
| 491674-BE-6 | KU ENERGY CORP 3.250% 11/01/20 | | 03/09/2020 | MORGAN STANLEY FIXED INC | | 2,013,100 | 2,000,000 | 1,992,838 | 1,999,274 | .0 | 168 | .0 | 168 | .0 | 1,999,442 | .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 | Maturity | | 1,000,000 | 1,000,000 | 991,760 | 999,886 | .0 | 114 | .0 | 114 | .0 | 1,000,000 | .0 | .0 | .0 | 26,875 | 02/10/2020 | 2FE |
| 501044-OH-2 | KROGER CO 6.150% 01/15/20 | | 01/15/2020 | Maturity | | 1,500,000 | 1,500,000 | 1,558,715 | 1,500,307 | .0 | (307) | .0 | (307) | .0 | 1,500,000 | .0 | .0 | .0 | 46,125 | 01/15/2020 | 2FE |
| 52520Q-AG-9 | RAST 2006-7 1A7 6.000% 11/25/36 | | 03/01/2020 | Paydown | | 28,572 | 28,982 | 24,689 | 23,652 | .0 | 4,920 | .0 | 4,920 | .0 | 28,572 | .0 | .0 | .0 | 216 | 11/25/2036 | 3FM |
| 52521H-AD-5 | LMT 2006-9 1A4 5.750% 01/25/37 | | 03/01/2020 | Paydown | | 8,423 | 8,461 | 6,936 | 7,094 | .0 | 1,329 | .0 | 1,329 | .0 | 8,423 | .0 | .0 | .0 | 91 | 01/25/2037 | 2FM |
| 52522H-AN-2 | LXS 2006-8 3A5 5.178% 06/25/36 | | 03/01/2020 | Paydown | | 18,226 | 18,222 | 17,163 | 17,163 | .0 | 1,063 | .0 | 1,063 | .0 | 18,226 | .0 | .0 | .0 | 115 | 06/25/2036 | 1FM |
| 52523K-AJ-3 | LXS 2006-17 WF5 5.950% 11/25/36 | | 03/01/2020 | Paydown | | .0 | 3,780 | 2,971 | 3,556 | .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 | Paydown | | .0 | 15,228 | 9,902 | 11,849 | .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 | Paydown | | 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 | LOWES COMPANIES 4.500% 04/15/30 | | 03/27/2020 | GOLDMAN SACHS | | 311,077 | 290,000 | 288,602 | .0 | .0 | .0 | .0 | .0 | .0 | 288,602 | .0 | 22,475 | 22,475 | 181 | 04/15/2030 | 2FE |
| 57636Q-AR-5 | MASTERCARD INC 3.300% 03/26/27 | | 03/27/2020 | MORGAN STANLEY FIXED INC | | 211,290 | 200,000 | 199,442 | .0 | .0 | 1 | .0 | 1 | .0 | 199,443 | .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 | Paydown | | .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 | JEFFERIES & CO | | 204,642 | 200,000 | 200,273 | .0 | .0 | (1) | .0 | (1) | .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 | Redemption 100.0000 | | 144,133 | 144,133 | 144,133 | 144,133 | .0 | .0 | .0 | .0 | .0 | 144,133 | .0 | .0 | .0 | 4,077 | 08/01/2025 | 1FE |
| 599809-AE-0 | MCMLT 2015-1 A3 3.000% 06/25/56 | | 03/01/2020 | Paydown | | 856,697 | 856,697 | 877,712 | 858,647 | .0 | (1,951) | .0 | (1,951) | .0 | 856,697 | .0 | .0 | .0 | 4,096 | 06/25/2056 | 1FM |
| 61690G-AC-5 | MSBAM 2014-C14 ASB 3.581% 02/15/47 | | 03/01/2020 | Paydown | | 54,886 | 54,886 | 56,530 | 55,310 | .0 | (424) | .0 | (424) | .0 | 54,886 | .0 | .0 | .0 | 388 | 02/15/2047 | 1FM |
| 617458-AG-9 | MSC 2011-C1 A4 5.033% 09/15/47 | | 03/01/2020 | Paydown | | 1,103,791 | 1,103,791 | 1,125,836 | 1,104,008 | .0 | (217) | .0 | (217) | .0 | 1,103,791 | .0 | .0 | .0 | 13,811 | 09/15/2047 | 1FM |
| 61749E-AF-4 | MORGAN STANLEY 2006-12XS A5A 6.092% | | 10/25/36 | | | 17,729 | 17,729 | 9,808 | 8,383 | .0 | 9,346 | .0 | 9,346 | .0 | 17,729 | .0 | .0 | .0 | 63 | 10/25/2036 | 1FM |
| 61752R-AJ-1 | MSM 2007-3XS 2A3S 5.858% 01/25/47 | | 03/01/2020 | Paydown | | 19,924 | 19,924 | 12,006 | 9,979 | .0 | 9,945 | .0 | 9,945 | .0 | 19,924 | .0 | .0 | .0 | 76 | 01/25/2047 | 1FM |
| 61763K-AY-0 | MSBAM 2014-C15 ASB 3.654% 04/15/47 | | 03/01/2020 | Paydown | | 41,780 | 41,780 | 43,032 | 42,154 | .0 | (374) | .0 | (374) | .0 | 41,780 | .0 | .0 | .0 | 262 | 04/15/2047 | 1FM |
| 61767F-BB-6 | MSC 2016-UB11 XA 1.612% 08/15/49 | | 03/01/2020 | Paydown | | .0 | 34,114 | 21,832 | .0 | .0 | (21,832) | .0 | (21,832) | .0 | .0 | .0 | .0 | .0 | 868 | 08/15/2049 | 1FE |
| 629394-AA-5 | NTC CAPITAL I 2.351% 01/15/27 | | 01/09/2020 | NATIONAL INT Active Corp 26 | | 1,414,458 | 1,500,000 | 1,402,500 | 1,406,585 | .0 | 261 | .0 | 261 | .0 | 1,406,846 | .0 | 7,612 | 7,612 | 9,033 | 01/15/2027 | 2FE |
| 62942K-AA-4 | NPMT 2013-1 A1 3.250% 07/25/43 | | 03/01/2020 | Paydown | | 234,129 | 234,129 | 230,493 | 231,264 | .0 | 2,866 | .0 | 2,866 | .0 | 234,129 | .0 | .0 | .0 | 1,299 | 07/25/2043 | 1FM |
| 654106-AM-5 | NIKE INC 3.375% 03/27/50 | | 03/27/2020 | GOLDMAN SACHS | | 146,684 | 140,000 | 139,528 | .0 | .0 | .0 | .0 | .0 | .0 | 139,528 | .0 | 7,155 | 7,155 | 53 | 03/27/2050 | 1FE |
| 67059T-AB-1 | NUSTAR LOGISTICS 4.800% 09/01/20 | | 01/09/2020 | Various | | 2,022,500 | 2,000,000 | 1,996,140 | 1,999,689 | .0 | 12 | .0 | 12 | .0 | 1,999,701 | .0 | 22,799 | 22,799 | 34,572 | 09/01/2020 | 3FE |
| 693456-AN-5 | PMTLT 2013-J1 B1 3.558% 09/25/43 | | 03/01/2020 | Paydown | | 145,187 | 145,187 | 145,346 | 145,194 | .0 | (7) | .0 | (7) | .0 | 145,187 | .0 | .0 | .0 | 931 | 09/25/2043 | 1FM |
| 69349A-AA-0 | PNC CAPITAL TRUST C 2.150% 06/01/28 | | 01/09/2020 | NATIONAL INT Active Corp 26 | | 1,305,939 | 1,385,000 | 1,288,050 | 1,292,168 | .0 | 211 | .0 | 211 | .0 | 1,292,379 | .0 | 13,559 | 13,559 | 3,725 | 06/01/2028 | 2FE |
| 69371V-AA-5 | PSMC 2018-1 A1 3.500% 02/25/48 | | 03/01/2020 | Paydown | | 157,200 | 157,200 | 155,211 | 155,335 | .0 | 1,866 | .0 | 1,866 | .0 | 157,200 | .0 | .0 | .0 | 952 | 02/25/2048 | 1FM |
| 73019#-AB-8 | PNC EQUIP FIN LLC PP 3.000% 09/13/27 | | 03/13/2020 | Redemption 100.0000 | | 34,755 | 34,755 | 34,755 | 34,755 | .0 | .0 | .0 | .0 | .0 | 34,755 | .0 | .0 | .0 | 521 | 09/13/2027 | 1 |
| 74166Y-AA-8 | PROSE 2019-1A A2 4.475% 07/30/49 | | 01/30/2020 | Paydown | | 11,250 | 11,250 | 11,250 | 11,250 | .0 | .0 | .0 | .0 | .0 | 11,250 | .0 | .0 | .0 | 126 | 07/30/2049 | 2FE |
| 74333J-AA-9 | PROE 2017-SFR1 A 2.768% 08/17/34 | | 03/01/2020 | Paydown | | 5,467 | 5,467 | 5,467 | 5,464 | .0 | 3 | .0 | 3 | .0 | 5,467 | .0 | .0 | .0 | 38 | 08/17/2034 | 1FE |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|--|-------------|---------------|---|---------------------------|----------------|-----------|-------------|--|--|---|---|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amor-tization)/ Accretion | Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 74922E-AF-6 | RALI 2006-QS6 1A6 6.250% 06/25/36 | | 03/01/2020 | Paydown | | 4,992 | 6,948 | 5,813 | 6,032 | .0 | (1,040) | .0 | (1,040) | .0 | 4,992 | .0 | .0 | .0 | .68 | 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 | .33 | .0 | .33 | .0 | 1,000,000 | .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 | .0 | .407 | .0 | .694 | .0 | .694 | .0 | 1,101 | .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 | .0 | .792 | .0 | .896 | .0 | .896 | .0 | 1,431 | .0 | .0 | .0 | .14 | 04/25/2037 | 1FM |
| 759950-GV-4 | RAMC 2006-1 AF3 5.608% 05/25/36 | | 03/01/2020 | Paydown | | 24,533 | 24,533 | .0 | .17,582 | .0 | .13,803 | .0 | .10,730 | .0 | 24,533 | .0 | .0 | .0 | .240 | 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 | (.560) | .0 | (.560) | .0 | 1,521,955 | .0 | 9,991 | 9,991 | 20,090 | 08/15/2024 | 2FE |
| 76110W-SZ-0 | RASC 2003-KS7 A15 4.289% 09/25/33 | | 03/01/2020 | Paydown | | 52,353 | 52,353 | .0 | 45,547 | .0 | 48,592 | .0 | 3,761 | .0 | 52,353 | .0 | .0 | .0 | .324 | 09/25/2033 | 1FM |
| 761118-XQ-6 | RALI 2006-QS3 1A12 6.000% 03/25/36 | | 03/01/2020 | Paydown | | 7,396 | 10,225 | 8,426 | 9,283 | .0 | (1,887) | .0 | (1,887) | .0 | 7,396 | .0 | .0 | .0 | .303 | 03/25/2036 | 3FM |
| 76111X-ZU-0 | RFMSI 2005-S7 A4 5.500% 11/25/35 | | 03/01/2020 | Paydown | | 15,069 | 22,060 | 19,883 | 19,791 | .0 | (4,721) | .0 | (4,721) | .0 | 15,069 | .0 | .0 | .0 | .137 | 11/25/2035 | 1FM |
| 78419C-AG-9 | SGOMS 2016-C5 XA 1.975% 10/10/48 | | 03/01/2020 | Paydown | | .0 | .0 | 41,841 | 25,956 | .0 | (25,956) | .0 | (25,956) | .0 | .0 | .0 | .0 | .0 | 1,087 | 10/10/2048 | 1FE |
| 78471K-AE-1 | SFPMT 2016-1A 1A4 3.000% 11/25/46 | | 03/01/2020 | Paydown | | 219,505 | 219,505 | 209,387 | 210,058 | .0 | 9,447 | .0 | 9,447 | .0 | 219,505 | .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 | .17 | .0 | .17 | .0 | 3,999,164 | .0 | 641,876 | 641,876 | 61,667 | 04/11/2028 | 1FE |
| 808625-AA-5 | 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 | 4,750 | 4,750 | .0 | 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 | .399 | .0 | .399 | .0 | 123,780 | .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 | .282 | .0 | .282 | .0 | 19,626 | .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 | (9,548) | .0 | (9,548) | .0 | 226,548 | .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 | 3,075 | .0 | 3,075 | .0 | 109,528 | .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 | .877 | .0 | .877 | .0 | 68,876 | .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 | (.603) | .0 | (.603) | .0 | 182,596 | .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 | 75,247 | 75,059 | 75,056 | .0 | .191 | .0 | .191 | .0 | 75,247 | .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 | (1,705) | .0 | (1,705) | .0 | 85,083 | .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 | (1,657) | .0 | (1,657) | .0 | 251,557 | .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 | (3,666) | .0 | (3,666) | .0 | 229,197 | .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 | 14,244 | 14,244 | .0 | .0 | (.383) | .0 | (.383) | .0 | 13,841 | .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 | 4,417 | .0 | 4,417 | .0 | 253,989 | .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 | (2,612) | .0 | (2,612) | .0 | 103,896 | .0 | .0 | .0 | .562 | 07/25/2043 | 1FM |
| 82281E-CK-1 | SCOT 2016-1 1A19 3.500% 11/25/46 | | 03/01/2020 | Paydown | | 713,999 | 713,999 | 712,995 | 712,718 | .0 | 1,281 | .0 | 1,281 | .0 | 713,999 | .0 | .0 | .0 | 3,686 | 11/25/2046 | 1FM |
| 82652W-AA-6 | Sierra Receivab120162A ng Co 2016-2A A 2.330% 07/20/33 | | 03/20/2020 | Paydown | | 299,300 | 299,300 | 299,239 | 299,291 | .0 | .9 | .0 | .9 | .0 | 299,300 | .0 | .0 | .0 | 1,098 | 07/20/2033 | 1FE |
| 83546D-AD-0 | 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 | 4,638,165 | .0 | .0 | .0 | 55,292 | 05/20/2046 | 2FE |
| 86184R-AA-5 | SMPMT 2017-MONT A 1.774% 08/20/30 | | 01/21/2020 | Paydown | | 8,714,944 | 8,714,944 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | 8,714,944 | .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 | .51 | .0 | .51 | .0 | 1,000,000 | .0 | .0 | .0 | 27,500 | 02/15/2020 | 2FE |
| 86787X-AA-3 | SUNTRUST CAPITAL I 2.370% 05/15/27 | | 01/09/2020 | NATIONAL INT Active Corp 26 Redemption 100.0000 | | 1,991,350 | 2,083,000 | 1,945,001 | 1,957,950 | .0 | .333 | .0 | .333 | .0 | 1,958,282 | .0 | 33,068 | 33,068 | 8,210 | 05/15/2027 | 2FE |
| 89031Q-AA-8 | TENASKA VIRGINIA PARTNERS 6.119% 03/30/24 | | 03/30/2020 | Paydown | | 135,046 | 135,046 | 135,046 | 135,046 | .0 | .0 | .0 | .0 | .0 | 135,046 | .0 | .0 | .0 | 2,066 | 03/30/2024 | 2FE |
| 89576X-AA-4 | HENDR 2010-1A A 5.560% 07/15/59 | | 03/15/2020 | Paydown | | 102,157 | 102,157 | 117,090 | 111,442 | .0 | (9,285) | .0 | (9,285) | .0 | 102,157 | .0 | .0 | .0 | .928 | 07/15/2059 | 1FE |
| 89579Y-BM-2 | 3M CO. 2.650% 04/15/25 | | 03/27/2020 | HONG KONG SHANGHAI BK | | 203,092 | 200,000 | 200,955 | .0 | .0 | (.2) | .0 | (.2) | .0 | 200,952 | .0 | 2,140 | 2,140 | .59 | 04/15/2025 | 1FE |
| 89172H-AK-3 | TPMT 2015-3 A1B 3.000% 03/25/54 | | 03/01/2020 | Paydown | | 282,318 | 282,318 | 282,411 | 282,004 | .0 | .313 | .0 | .313 | .0 | 282,318 | .0 | .0 | .0 | 1,384 | 03/25/2054 | 1FM |
| 89177B-AA-3 | TPMT 2019-1 A1 3.750% 03/25/58 | | 03/01/2020 | Paydown | | 214,001 | 214,001 | 212,697 | 212,832 | .0 | 1,169 | .0 | 1,169 | .0 | 214,001 | .0 | .0 | .0 | 1,396 | 03/25/2058 | 1FM |
| 89236T-OK-8 | TOYOTA 2.250% 10/18/23 | | 02/05/2020 | WELLS FARGO | | 5,077,900 | 5,000,000 | 4,986,800 | 4,992,580 | .0 | .187 | .0 | .187 | .0 | 4,992,768 | .0 | 85,132 | 85,132 | 34,063 | 10/18/2023 | 1FE |
| 89417E-AG-4 | TRAVELERS COS INC 3.900% 11/01/20 | | 03/09/2020 | TD SECURITIES | | 2,030,560 | 2,000,000 | 2,007,740 | 2,000,763 | .0 | (.176) | .0 | (.176) | .0 | 2,000,587 | .0 | 29,973 | 29,973 | 28,167 | 11/01/2020 | 1FE |
| 90269G-AD-3 | UBSCM 2012-C1 AAB 3.002% 05/10/45 | | 03/01/2020 | Paydown | | 351,003 | 351,003 | 356,264 | 351,464 | .0 | (.461) | .0 | (.461) | .0 | 351,003 | .0 | .0 | .0 | 1,798 | 05/10/2045 | 1FM |
| 90278L-AZ-2 | UBSCM 2018-C15 XA 0.948% 12/15/51 | | 03/01/2020 | Paydown | | .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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--|--------------|------------------|---------------------------------------|---------------------------------|--------------------|-------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation and Admini- strative Symbol |
| 93934F-EQ-1 | WMALT 2005-9 2A4 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 | .11 | .11/25/2035 | 1FM |
| 93935B-AH-3 | WMALT 2006-5 3A6 6.268% 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 | .64 | .07/25/2036 | 1FM |
| 949456-AA-5 | WLKRG 2013-AA A 3.100% 03/15/29 | | 03/15/2020 | Paydown | | 43,733 | 43,733 | 43,732 | 43,732 | .0 | .0 | .0 | .0 | .0 | 43,733 | .0 | .0 | .0 | .219 | .03/15/2029 | 1FE |
| 949458-AA-1 | WLKRG 2015-AA A 2.790% 06/16/31 | | 03/15/2020 | Paydown | | 297,352 | 297,352 | 297,327 | 297,270 | .0 | .82 | .0 | .82 | .0 | 297,352 | .0 | .0 | .0 | 1,336 | .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 | .853 | .0 | .853 | .0 | 1,200,000 | .0 | .0 | .0 | 12,900 | 01/30/2020 | 1FE |
| 949831-AA-9 | WFMS 2019-3 A1 3.500% 07/25/49 | | 03/01/2020 | Paydown | | 421,244 | 421,244 | 427,168 | 426,667 | .0 | .(5,423) | .0 | .(5,423) | .0 | 421,244 | .0 | .0 | .0 | 2,528 | .07/25/2049 | 1FE |
| 94983L-AY-3 | WFMS WFMS 2006-2 2A5 5.500% 03/25/36 | | 01/01/2020 | Paydown | | .0 | .0 | .0 | .0 | .0 | .(15,253) | .0 | .(15,253) | .0 | .(15,253) | .0 | .0 | .0 | .0 | .03/25/2036 | 3FM |
| 94989M-AF-6 | WFCM 2015-NXS2 ASB 3.461% 07/15/58 | | 03/01/2020 | Paydown | | .84 | .84 | .86 | .85 | .0 | .(1) | .0 | .(1) | .0 | .84 | .0 | .0 | .0 | .1 | .07/15/2058 | 1FM |
| | | | | MORGAN STANLEY FIXED INC | | | | | | | | | | | | | | | | | |
| 95040Q-AC-8 | WELLTOWER INC 4.250% 04/01/26 | | 03/04/2020 | | | 1,125,543 | .992,000 | 1,089,497 | .0 | .0 | .(1,944) | .0 | .(1,944) | .0 | 1,087,552 | .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 | .8 | .0 | .8 | .0 | 500,000 | .0 | .0 | .0 | .13,125 | .03/15/2020 | 2FE |
| | | | | WILSHIRE MTG LOAN TR 1997-2 M3 7.770% | | | | | | | | | | | | | | | | | |
| 971885-AP-3 | 05/25/28 | | 03/01/2020 | Paydown | | .817 | .817 | .831 | .816 | .0 | .1 | .0 | .1 | .0 | .817 | .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 | .(1,278) | .0 | .(1,278) | .0 | 104,679 | .0 | .0 | .0 | .653 | .06/20/2044 | 1FM |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 009090-AA-9 | ACAON 2015-1A PTT 3.600% 03/15/27 | A | 03/16/2020 | | | 468,257 | 468,257 | 468,373 | 468,332 | .0 | .(75) | .0 | .(75) | .0 | 468,257 | .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 | 148 | .0 | 148 | .0 | 440,831 | .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 | .(9) | .0 | .(9) | .0 | 174,000 | .0 | .0 | .0 | 5,077 | .03/01/2023 | 4FE |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| C1467#-AA-5 | CSL GROUP INC. PP 5.440% 03/15/21 | | 03/15/2020 | | | .83,333 | .83,333 | .83,333 | .83,333 | .0 | .0 | .0 | .0 | .0 | .83,333 | .0 | .0 | .0 | 2,267 | .03/15/2021 | 3 |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 02315Q-AA-6 | AMBAC LSNV 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 | .02/12/2023 | 5GI |
| 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 | 119 | .0 | 119 | .0 | 600,000 | .0 | .0 | .0 | 15,000 | .03/30/2020 | 1FE |
| 05585J-AA-8 | BSPT 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 | 6,190 | .03/15/2028 | 1FE |
| 14214X-BE-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 | .01/06/2019 | 6* |
| | | | | CREDIT SUISSE FIRST | | | | | | | | | | | | | | | | | |
| 22546Q-AP-2 | CREDIT SUISS NEW YORK 3.625% 09/09/24 | D | 02/10/2020 | BOSTON | | 1,027,540 | .959,000 | 1,021,009 | .0 | .0 | .(874) | .0 | .(874) | .0 | 1,020,135 | .0 | 7,405 | 7,405 | .14,775 | .09/09/2024 | 1FE |
| 55977W-ZB-7 | MAEXIM 4.000% 01/30/20 | D | 01/30/2020 | Maturity | | 10,000,000 | 10,000,000 | 10,260,000 | 10,007,515 | .0 | .(7,515) | .0 | .(7,515) | .0 | 10,000,000 | .0 | .0 | .0 | 200,000 | .01/30/2020 | 2FE |
| | | | | HILLTOP SECURITIES INC. | | | | | | | | | | | | | | | | | |
| 759470-AK-3 | RELIANCE INDUSTRIES 10.250% 01/15/97 | D | 02/10/2020 | | | 1,002,955 | .500,000 | 549,125 | 549,125 | .0 | .0 | .0 | .0 | .0 | 549,125 | .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 | .(4,952) | .0 | .(4,952) | .0 | 5,202,317 | .0 | 39,891 | 39,891 | .33,369 | .05/27/2022 | 1FE |
| 88032W-AN-6 | TENCENT 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 | .(2,545) | .0 | .(2,545) | .0 | 1,505,393 | .0 | 28,867 | 28,867 | .26,125 | .04/11/2029 | 1FE |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 89382P-AA-3 | TRANSOCEAN PONTUS LTD 6.125% 08/01/25 | D | 02/03/2020 | | | 21,450 | 21,450 | 21,236 | 21,273 | .0 | 177 | .0 | 177 | .0 | 21,450 | .0 | .0 | .0 | .657 | .08/01/2025 | 4FE |
| 61969#-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 | 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 | 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 | 51,854 | 51,854 | 4,404 | .05/15/2067 | 2FE |
| | | | | NATIONAL INT Active Corp | | | | | | | | | | | | | | | | | |
| 976657-AH-9 | WISCONSIN ENERGY CORP 3.816% 05/15/67 | | 01/09/2020 | 26 | | 1,549,190 | 1,666,000 | 1,432,760 | 1,433,902 | .0 | .33 | .0 | .33 | .0 | 1,433,935 | .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 | 167,110 | 167,110 | 14,642 | XXX | XXX |
| 8399997. 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 | 2,717,588 | 2,717,588 | 2,535,806 | XXX | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 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 | 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 | .0.00 | 1,028,562 | 1,028,562 | .0 | .0 | .0 | .0 | .0 | 1,028,562 | .0 | 101,409 | 101,409 | 13,140 | XXX | 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 | 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 | 101,409 | 101,409 | 13,140 | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 1,129,971 | XXX | 1,028,562 | 1,028,562 | 0 | 0 | 0 | 0 | 0 | 1,028,562 | 0 | 101,409 | 101,409 | 13,140 | XXX | XXX |
| 001055-10-2 | AFLAC INC | | 01/16/2020 | S. G. COWEN SECURITIES CORP. | 33,226.000 | 1,751,545 | | 947,582 | 1,757,655 | .(810,073) | .0 | .0 | .(810,073) | .0 | 947,582 | .0 | 803,963 | 803,963 | .0 | | |
| 03073E-10-5 | AMERISOURCEBERGEN CORP | | 02/24/2020 | S. G. COWEN SECURITIES CORP. | 15,649.000 | 1,488,196 | | 1,311,386 | 1,330,478 | .(19,092) | .0 | .0 | .(19,092) | .0 | 1,311,386 | .0 | 176,810 | 176,810 | .6,573 | | |
| 09062X-10-3 | BIOGEN INC | | 03/17/2020 | S. G. COWEN SECURITIES CORP. | 9,430.000 | 2,915,685 | | 2,744,494 | 2,798,164 | .(53,670) | .0 | .0 | .(53,670) | .0 | 2,744,494 | .0 | 171,191 | 171,191 | .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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|----------------------------------|-------------|---------------|------------------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| ..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 | (261,535) | (261,535) | 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, | 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 |
| 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 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) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs W22LROWP21HZNBB6K528 | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 Call | 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 | 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) |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 11/27/2019 | 11/25/2020 | 20,764 | 197.55 | 112,805 | | | 51,911 | | 51,911 | (73,714) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 09/13/2019 | 09/14/2020 | 24,081 | 195.30 | 129,333 | | | 62,610 | | 62,610 | (99,695) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 08/14/2017 | 08/14/2020 | 36,601 | 180.27 | 310,106 | | | 468,488 | | 468,488 | (221,068) | | | | | | 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) |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 05/23/2019 | 05/27/2020 | 22,971 | 187.50 | 117,581 | | | 135,068 | | 135,068 | (139,662) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 07/26/2019 | 07/27/2021 | 8,917 | 193.12 | 65,780 | | | 54,214 | | 54,214 | (35,667) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 09/27/2019 | 09/27/2021 | 10,100 | 196.63 | 76,262 | | | 49,895 | | 49,895 | (35,250) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 05/11/2018 | 05/14/2021 | 145,260 | 193.24 | 1,260,343 | | | 800,381 | | 800,381 | (592,660) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 11/27/2019 | 11/22/2022 | 66,226 | 197.55 | 608,360 | | | 447,690 | | 447,690 | (206,626) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 05/13/2019 | 05/14/2021 | 16,538 | 187.21 | 117,338 | | | 146,523 | | 146,523 | (80,042) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 08/14/2019 | 08/13/2021 | 8,111 | 195.66 | 61,100 | | | 40,961 | | 40,961 | (29,605) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 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 | W22LR0WP21HZNBB6K528 | 04/12/2018 | 04/14/2021 | 170,980 | 192.11 | 1,481,400 | | | 1,000,234 | | 1,000,234 | (733,505) | | | | | | 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) |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 01/27/2020 | 01/27/2021 | 15,145 | 200.20 | | 83,380 | | 33,016 | | 33,016 | (50,364) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 01/14/2020 | 01/14/2022 | 8,190 | 201.22 | | 63,283 | | 32,187 | | 32,187 | (31,096) | | | | | | 0001 |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | 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) |
| Goldman Sachs Index Call | Index Account Hedge | N/A | Equity/Index | Goldman Sachs | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 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 | W22LR0WP21HZNB6K528 | 07/12/2019 | 07/14/2022 | 114,673 | 192.06 | 1,015,306 | | | 981,597 | | 981,597 | (425,435) | | | | | | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 08/15/2018 | 08/14/2020 | 3,485 | | 225.26 | 37,131 | | | 2,370 | | 2,370 | (45,059) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | 11/14/2019 | 11/12/2021 | 1,316 | | 232.48 | 14,137 | | | 3,317 | | 3,317 | (14,637) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 | JP Morgan ZBUT11V806EZRVTTWT807 | 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 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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .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 | JP Morgan ZBUT11V806EZRVTTWT807 | .10/12/2018 | .10/14/2020 | 4,039 | | 218.60 | 42,826 | | | 10,502 | | 10,502 | (67,285) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .07/12/2019 | .07/14/2022 | 2,131 | | 228.49 | 29,220 | | | 11,723 | | 11,723 | (25,960) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .09/14/2018 | .09/14/2020 | 4,406 | | 227.19 | 47,948 | | | 3,216 | | 3,216 | (52,387) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .03/14/2019 | .03/12/2021 | 4,420 | | 223.52 | 46,436 | | | 12,995 | | 12,995 | (61,485) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .09/13/2019 | .09/14/2022 | 2,369 | | 230.49 | 32,924 | | | 12,745 | | 12,745 | (27,597) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .04/12/2019 | .04/14/2020 | 7,643 | | 226.60 | 58,368 | | | | | | (85,759) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .11/14/2018 | .11/12/2021 | 8,647 | | 219.74 | 109,440 | | | 54,041 | | 54,041 | (130,131) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .11/27/2019 | .11/25/2022 | 699 | | 234.50 | 9,332 | | | 3,035 | | 3,035 | (7,847) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .11/14/2019 | .11/13/2020 | 8,087 | | 232.48 | 60,912 | | | 3,720 | | 3,720 | (77,875) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .02/14/2019 | .02/14/2022 | 5,731 | | 221.27 | 72,783 | | | 37,191 | | 37,191 | (82,635) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .08/14/2019 | .08/12/2022 | 7,929 | | 226.77 | 108,419 | | | 48,762 | | 48,762 | (100,378) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .11/27/2019 | .11/27/2020 | 3,706 | | 234.50 | 28,069 | | | 1,482 | | 1,482 | (32,537) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .07/27/2018 | .07/27/2020 | 1,925 | | 224.37 | 20,304 | | | 1,232 | | 1,232 | (25,916) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .06/14/2019 | .06/14/2022 | 4,573 | | 226.13 | 61,213 | | | 27,115 | | 27,115 | (58,758) | | | | | | 0001 |
| JP Morgan Index Call | Index Account Hedge | N/A | Equity/Index | JP Morgan ZBUT11V806EZRVTTWT807 | .08/14/2019 | .08/14/2020 | 6,928 | | 226.77 | 53,885 | | | 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 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 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 | JP Morgan ZBUT11V806EZRTWT807 | 02/14/2020 | 02/14/2023 | 1,290 | | 235.75 | | 17,389 | | 5,764 | | 5,764 | (11,625) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | 04/12/2019 | 04/14/2020 | 6,883 | | 2,907.41 | 1,220,793 | | | 17,759 | | 17,759 | (2,390,691) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 04/26/2019 | 04/27/2020 | 2,935 | | 2,939.88 | 533,334 | | | 23,689 | | 23,689 | (934,073) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 05/14/2019 | 05/14/2020 | 4,717 | | 2,834.41 | 886,497 | | | 177,232 | | 177,232 | (1,826,805) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 05/24/2019 | 05/27/2020 | 2,043 | | 2,826.06 | 382,883 | | | 106,526 | | 106,526 | (783,936) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | 06/14/2019 | 06/12/2020 | 4,706 | | 2,886.98 | 847,829 | | | 207,689 | | 207,689 | (1,610,496) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 06/27/2019 | 06/26/2020 | 2,411 | | 2,924.92 | 444,213 | | | 96,812 | | 96,812 | (768,494) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 07/12/2019 | 07/14/2020 | 4,474 | | 3,013.77 | 794,208 | | | 108,229 | | 108,229 | (1,190,384) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 07/26/2019 | 07/27/2020 | 1,605 | | 3,025.86 | 295,730 | | | 42,929 | | 42,929 | (418,524) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | 08/14/2019 | 08/14/2020 | 4,004 | | 2,840.60 | 791,561 | | | 369,785 | | 369,785 | (1,403,831) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Morgan Stanley 4PQUHNGJPFGFNF3B8653 | 08/27/2019 | 08/27/2020 | 1,316 | | 2,869.16 | 234,050 | | | 115,297 | | 115,297 | (440,911) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | 09/13/2019 | 09/14/2020 | 3,570 | | 3,007.39 | 687,168 | | | 165,337 | | 165,337 | (966,066) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 09/27/2019 | 09/25/2020 | 2,064 | | 2,961.79 | 430,285 | | | 135,868 | | 135,868 | (601,914) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 10/14/2019 | 10/14/2020 | 3,683 | | 2,966.15 | 728,698 | | | 252,891 | | 252,891 | (1,064,085) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Morgan Stanley 4PQUHNGJPFGFNF3B8653 | 10/25/2019 | 10/27/2020 | 2,503 | | 3,022.55 | 468,968 | | | 142,743 | | 142,743 | (659,011) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 11/14/2019 | 11/13/2020 | 4,155 | | 3,096.63 | 836,355 | | | 174,558 | | 174,558 | (951,739) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLDOEJDB5FIWOLXP3B76 | 11/27/2019 | 11/27/2020 | 2,085 | | 3,153.63 | 420,736 | | | 75,045 | | 75,045 | (422,980) | | | | | | 0001 |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 5,132 | | 3,168.80 | 1,021,191 | | | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | 4PQUHN3JPF6FNF3B8653 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | XXX | 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 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| PREMIER OIL PLC PP Warrant G7216B186 | Premier Oil | N/A | | US - Chicago Board | 213800QKYDSBDFH2K71 | 07/28/2017 | 05/31/2022 | 140,841 | 42.75 | 83,635 | | | 81,366 | | 81,366 | | | | | | | |
| TIDEWATER INC Tidewater Warrant 88642R133 | Tidewater | N/A | | US - Chicago Board | 549300UQMTB7PD2UT305 | 01/31/2018 | 07/31/2042 | 1,941 | 0.00 | | | | 660 | | 660 | 369 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants | | | | | | | | | | 83,635 | 0 | 0 | 82,026 | XXX | 82,026 | 369 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | 83,635 | 0 | 0 | 82,026 | XXX | 82,026 | 369 | 0 | 0 | 0 | 0 | XXX | 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 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 66,650,561 | 10,349,458 | 0 | 56,912,878 | XXX | 56,912,878 | (54,135,793) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | 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) | 69,591 | | | | | | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 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-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 PBLD0EJDB5FWOLXP3B76 | .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 | (127,487) | | | (22,735) | | (22,735) | 286,797 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays G5GSEF7VJP5170UK5573 | .06/14/2019 | .06/12/2020 | 934 | | 2,980.81 | (115,566) | | | (19,356) | | (19,356) | 266,842 | | | | | | 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-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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | PBLD0EJDB5FWOLXP3B76 | 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 | 4PQUHN3JPF6FNF3B8653 | 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 | Equity/Index | Morgan Stanley | 4PQUHN3JPF6FNF3B8653 | 08/27/2019 | 08/27/2020 | 787 | 2,955.23 | (98,223) | | | (44,245) | | (44,245) | 233,429 | | | | | | 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-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 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 | 4PQUHN3JPFGFNF3BB653 | 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 | 4PQUHN3JPFGFNF3BB653 | 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 | 4PQUHN3JPFGFNF3BB653 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | PBLD0EJDB5FIWOLXP3B76 | 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 | 4PQUHN3JPFGFNF3BB653 | 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 | 4PQUHN3JPFGFNF3BB653 | 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 | 4PQUHN3JPFGFNF3BB653 | 10/25/2019 | 10/27/2020 | 75 | 3,083.00 | (11,168) | | | (3,075) | | (3,075) | 17,625 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/25/2019 | 10/27/2020 | 356 | 3,173.68 | (36,080) | | | (9,165) | | (9,165) | 67,391 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/25/2019 | 10/27/2020 | 796 | 3,113.23 | (105,186) | | | (28,024) | | (28,024) | 174,273 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/25/2019 | 10/27/2020 | 17 | 3,090.56 | (2,390) | | | (661) | | (661) | 3,826 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 10/25/2019 | 10/27/2020 | 228 | 3,181.23 | (22,324) | | | (5,706) | | (5,706) | 41,872 | | | | | | 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 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-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUH3JPF6FNF3B8653 | 10/25/2019 | 10/27/2020 | 493 | 3,105.67 | (67,095) | | | (18,138) | | (18,138) | 110,349 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 858 | 3,197.27 | (120,096) | | | (22,489) | | (22,489) | 152,747 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 1,128 | 3,181.79 | (167,267) | | | (31,868) | | (31,868) | 209,715 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 27 | 3,166.30 | (4,259) | | | (826) | | (826) | 5,263 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 589 | 3,251.46 | (66,211) | | | (11,280) | | (11,280) | 89,833 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 109 | 3,158.56 | (17,558) | | | (3,468) | | (3,468) | 21,393 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 862 | 3,189.53 | (124,109) | | | (23,211) | | (23,211) | 158,090 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 67 | 3,174.05 | (10,156) | | | (1,931) | | (1,931) | 12,732 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/14/2019 | 11/13/2020 | 516 | 3,243.72 | (59,925) | | | (10,429) | | (10,429) | 79,966 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 249 | 3,303.43 | (27,789) | | | (4,055) | | (4,055) | 32,753 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 744 | 3,248.24 | (104,397) | | | (16,820) | | (16,820) | 116,331 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 465 | 3,256.12 | (63,228) | | | (9,987) | | (9,987) | 70,470 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 122 | 3,216.70 | (19,238) | | | (3,214) | | (3,214) | 20,939 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 147 | 3,311.31 | (15,835) | | | (2,323) | | (2,323) | 18,557 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 333 | 3,240.35 | (48,149) | | | (7,730) | | (7,730) | 52,998 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 11/27/2019 | 11/27/2020 | 25 | 3,232.47 | (3,776) | | | (620) | | (620) | 4,167 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 1,310 | 3,255.94 | (191,315) | | | (31,693) | | (31,693) | 202,536 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 203 | 3,319.32 | (22,919) | | | (3,464) | | (3,464) | 25,858 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 654 | 3,311.40 | (76,664) | | | (11,816) | | (11,816) | 84,874 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 1,495 | 3,263.86 | (212,173) | | | (34,390) | | (34,390) | 227,683 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 261 | 3,232.18 | (41,630) | | | (7,142) | | (7,142) | 43,602 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 12/13/2019 | 12/14/2020 | 1,210 | 3,271.79 | (166,439) | | | (27,097) | | (27,097) | 177,893 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 178 | 3,385.82 | (20,160) | | | (2,489) | | (2,489) | 17,687 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 207 | 3,304.82 | (32,342) | | | (4,324) | | (4,324) | 28,027 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 358 | 3,345.32 | (47,983) | | | (5,999) | | (5,999) | 42,424 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 737 | 3,337.22 | (101,968) | | | (13,068) | | (13,068) | 88,952 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 289 | 3,329.12 | (41,278) | | | (5,269) | | (5,269) | 36,345 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 12/27/2019 | 12/24/2020 | 198 | 3,393.92 | (21,733) | | | (2,687) | | (2,687) | 19,298 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 01/14/2020 | 01/14/2021 | 164 | 3,348.81 | | (24,651) | | (2,975) | | (2,975) | 21,676 | | | | | | 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-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) | 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) | 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) | 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) | 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) | 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) | 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) | 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) | 104,125 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 121 | 3,373.38 | | (15,169) | | (2,125) | | (2,125) | 13,044 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 172 | 3,365.27 | | (22,169) | | (3,101) | | (3,101) | 19,067 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 46 | 3,357.16 | | (6,165) | | (858) | | (858) | 5,307 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 641 | 3,340.94 | | (91,016) | | (12,883) | | (12,883) | 78,133 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 39 | 3,308.50 | | (6,150) | | (928) | | (928) | 5,222 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Morgan Stanley | 4PQUHN3JPFGFNF3BB653 | 01/27/2020 | 01/27/2021 | 236 | 3,389.59 | | (27,504) | | (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) | 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) | 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) | 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) | 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) | 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) | 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) | 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) | 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) | 19,655 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 263 | 3,097.91 | | (39,749) | | (17,134) | | (17,134) | 22,614 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 295 | 3,038.34 | | (53,768) | | (24,340) | | (24,340) | 29,428 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 239 | 3,083.02 | | (37,878) | | (16,462) | | (16,462) | 21,416 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 130 | 3,120.25 | | (18,236) | | (7,904) | | (7,904) | 10,332 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 256 | 3,090.46 | | (39,728) | | (17,346) | | (17,346) | 22,382 | | | | | | 0001 |
| S&P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 02/26/2021 | 280 | 3,112.80 | | (40,234) | | (17,288) | | (17,288) | 22,946 | | | | | | 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) |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 02/27/2020 | 1,184 | | 3,068.12 | | (196,807) | | (87,785) | | (87,785) | 109,021 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 927 | | 2,799.13 | | (265,644) | | (160,745) | | (160,745) | 104,899 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 1,346 | | 2,785.57 | | (395,661) | | (241,565) | | (241,565) | 154,096 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 295 | | 2,819.46 | | (81,486) | | (48,910) | | (48,910) | 32,575 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 210 | | 2,826.24 | | (57,128) | | (33,959) | | (33,959) | 23,169 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 1,671 | | 2,792.35 | | (485,163) | | (296,295) | | (296,295) | 188,868 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 346 | | 2,765.24 | | (105,581) | | (65,570) | | (65,570) | 40,011 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 32 | | 2,833.02 | | (8,521) | | (5,069) | | (5,069) | 3,452 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Barclays | G5GSEF7VJP5170UK5573 | 03/13/2020 | 277 | | 2,812.68 | | (77,295) | | (46,364) | | (46,364) | 30,931 | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 563 | | 2,636.78 | | (124,982) | | (143,807) | | (143,807) | (18,825) | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 1,302 | | 2,617.71 | | (301,690) | | (344,783) | | (344,783) | (43,094) | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 168 | | 2,624.07 | | (38,387) | | (44,077) | | (44,077) | (5,690) | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 345 | | 2,592.30 | | (84,359) | | (96,080) | | (96,080) | (11,721) | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 214 | | 2,649.48 | | (46,155) | | (53,178) | | (53,178) | (7,023) | | | | | | 0001 |
| \$8P500 OTC European Call-Sell | Index Account Hedge | N/A | Equity/Index | Wells Fargo | PBLD0EJDB5FWOLXP3B76 | 03/27/2020 | 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 | 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 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | (7,729,572) | (4,184,049) | 0 | (3,440,588) | XXX | (3,440,588) | 16,311,605 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | (7,729,572) | (4,184,049) | 0 | (3,440,588) | XXX | (3,440,588) | 16,311,605 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

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 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 58,837,354 | 6,165,409 | 0 | 53,390,264 | XXX | 53,390,264 | (37,824,557) | 0 | 0 | 0 | 0 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 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 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 58,920,989 | 6,165,409 | 0 | 53,472,290 | XXX | 53,472,290 | (37,824,188) | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|-------------------------------------|---------------------|-----------------|-------------------|---|------------------------------|------------------------|--------------------------------|----------|----------------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 03/16/2020 | 1,339,8000 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 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 | 549300R4IG1TWPZT5U32 | 03/27/2020 | 1,536,2000 | 1,559,3000 | | | | | (1,157) | (1,157) | 21,572 | 0001 | 50 |
| MFMO | .7 | 350 | MSCI EAFE E-MINI | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | 03/27/2020 | 1,536,1000 | 1,559,3000 | | | | | (8,134) | (8,134) | 151,003 | 0001 | 50 |
| NQMO | .11 | 220 | Nasdaq 100 E-MINI | VAGLB Hedge | N/A | Equity/Index | 06/30/2020 | CME | SNZ20JLFX8MNNCLQOF39 | 03/13/2020 | 7,202,2500 | 7,786,2500 | | | | | (128,498) | (128,498) | 237,291 | 0001 | 20 |
| NQMO | .1 | 20 | Nasdaq 100 E-MINI | VAGLB Hedge | N/A | Equity/Index | 06/30/2020 | CME | SNZ20JLFX8MNNCLQOF39 | 03/16/2020 | 7,100,2500 | 7,786,2500 | | | | | (13,722) | (13,722) | 21,572 | 0001 | 20 |
| NQMO | .1 | 20 | Nasdaq 100 E-MINI | VAGLB Hedge | N/A | Equity/Index | 06/30/2020 | CME | SNZ20JLFX8MNNCLQOF39 | 03/16/2020 | 7,436,2500 | 7,786,2500 | | | | | (7,002) | (7,002) | 21,572 | 0001 | 20 |
| NQMO | .1 | 20 | Nasdaq 100 E-MINI | VAGLB Hedge | N/A | Equity/Index | 06/30/2020 | CME | SNZ20JLFX8MNNCLQOF39 | 03/16/2020 | 7,362,00 | | | | | | | | | | |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---------------|---------------------|-----------------|-------------------------------|---|------------------------------|------------------------|--------------------------------|----------|----------------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| RTMO | .5 | 250 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/16/2020 | .973.0000 | 1,147.6000 | | | | | (8,732) | (8,732) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/16/2020 | .973.1000 | 1,147.6000 | | | | | (8,727) | (8,727) | 21,572 | 0001 | 50 |
| RTMO | .8 | 400 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/16/2020 | .972.9000 | 1,147.6000 | | | | | (69,897) | (69,897) | 172,575 | 0001 | 50 |
| RTMO | .3 | 150 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .997.0000 | 1,147.6000 | | | | | (7,532) | (7,532) | 21,572 | 0001 | 50 |
| RTMO | .2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .997.2000 | 1,147.6000 | | | | | (15,044) | (15,044) | 43,144 | 0001 | 50 |
| RTMO | .2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .997.1000 | 1,147.6000 | | | | | (15,054) | (15,054) | 43,144 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .997.3000 | 1,147.6000 | | | | | (7,517) | (7,517) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .967.2000 | 1,147.6000 | | | | | (9,022) | (9,022) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .963.0000 | 1,147.6000 | | | | | (9,232) | (9,232) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .964.5000 | 1,147.6000 | | | | | (9,157) | (9,157) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .965.0000 | 1,147.6000 | | | | | (9,132) | (9,132) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .967.9000 | 1,147.6000 | | | | | (8,987) | (8,987) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .978.5000 | 1,147.6000 | | | | | (8,457) | (8,457) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .973.4000 | 1,147.6000 | | | | | (8,712) | (8,712) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .976.1000 | 1,147.6000 | | | | | (8,577) | (8,577) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .978.3000 | 1,147.6000 | | | | | (8,467) | (8,467) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .979.0000 | 1,147.6000 | | | | | (8,432) | (8,432) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .974.0000 | 1,147.6000 | | | | | (8,682) | (8,682) | 21,572 | 0001 | 50 |
| RTMO | .1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .03/18/2020 | .978.7000 | 1,147.6000 | | | | | (8,447) | (8,447) | 21,572 | 0001 | 50 |
| RTMO | .2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | .06/19/2020 | NYF | 549300R4IG1TWPZT5U32 | .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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---------------|---------------------|-----------------|-------------------------------|---|------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| RTMO | 3 | 150 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/18/2020 | 968.3000 | 1,147.6000 | | | | | | (26,901) | (26,901) | 64,716 | 0001 | 50 |
| RTMO | 6 | 300 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 971.0000 | 1,147.6000 | | | | | | (8,832) | (8,832) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 965.3000 | 1,147.6000 | | | | | | (9,117) | (9,117) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 962.3000 | 1,147.6000 | | | | | | (9,267) | (9,267) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 960.1000 | 1,147.6000 | | | | | | (9,377) | (9,377) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 961.7000 | 1,147.6000 | | | | | | (9,297) | (9,297) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 966.2000 | 1,147.6000 | | | | | | (9,072) | (9,072) | 21,572 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 984.7000 | 1,147.6000 | | | | | | (8,147) | (8,147) | 21,572 | 0001 | 50 |
| RTMO | 2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 984.6000 | 1,147.6000 | | | | | | (16,304) | (16,304) | 43,144 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 978.3000 | 1,147.6000 | | | | | | (8,467) | (8,467) | 21,572 | 0001 | 50 |
| RTMO | 2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 978.2000 | 1,147.6000 | | | | | | (16,944) | (16,944) | 43,144 | 0001 | 50 |
| RTMO | 2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 03/23/2020 | 978.1000 | 1,147.6000 | | | | | | (16,954) | (16,954) | 43,144 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | VAGLB Hedge | N/A | Equity/Index | 06/19/2020 | NYF | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---------------|---------------------|-----------------|-------------------------------|---|------------------------------|------------------------|--------------------------------|-----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| RTMO | 2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/19/2020 | NYF | 03/27/2020 | 1,126.7000 | 1,147.6000 | | | | | | (2,094) | (2,094) | 43,144 | 0001 | 50 |
| RTMO | 1 | 50 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/19/2020 | NYF | 03/27/2020 | 1,129.9000 | 1,147.6000 | | | | | | (.887) | (.887) | 21,572 | 0001 | 50 |
| RTMO | 2 | 100 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/19/2020 | NYF | 03/30/2020 | 1,118.4000 | 1,147.6000 | | | | | | (2,924) | (2,924) | 43,144 | 0001 | 50 |
| RTMO | 3 | 150 | Russell 2000 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/19/2020 | NYF | 03/30/2020 | 1,118.5000 | 1,147.6000 | | | | | | (4,371) | (4,371) | 64,716 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,391.0000 | 2,569.7000 | | | | | | (44,685) | (44,685) | 107,859 | 0001 | 50 |
| ESMO | 1 | 50 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,447.7500 | 2,569.7000 | | | | | | (6,100) | (6,100) | 21,572 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,485.7500 | 2,569.7000 | | | | | | (20,998) | (20,998) | 107,859 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,485.5000 | 2,569.7000 | | | | | | (21,060) | (21,060) | 107,859 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,535.2500 | 2,569.7000 | | | | | | (8,623) | (8,623) | 107,859 | 0001 | 50 |
| ESMO | 8 | 400 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,499.2500 | 2,569.7000 | | | | | | (28,196) | (28,196) | 172,575 | 0001 | 50 |
| ESMO | 4 | 200 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,467.2500 | 2,569.7000 | | | | | | (20,498) | (20,498) | 86,287 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,467.0000 | 2,569.7000 | | | | | | (25,685) | (25,685) | 107,859 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,483.2500 | 2,569.7000 | | | | | | (21,623) | (21,623) | 107,859 | 0001 | 50 |
| ESMO | 4 | 200 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,438.2500 | 2,569.7000 | | | | | | (26,298) | (26,298) | 86,287 | 0001 | 50 |
| ESMO | 4 | 200 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,438.5000 | 2,569.7000 | | | | | | (26,248) | (26,248) | 86,287 | 0001 | 50 |
| ESMO | 30 | 1,500 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,400.2500 | 2,569.7000 | | | | | | (254,235) | (254,235) | 647,156 | 0001 | 50 |
| ESMO | 1 | 50 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,396.0000 | 2,569.7000 | | | | | | (8,687) | (8,687) | 21,572 | 0001 | 50 |
| ESMO | 4 | 200 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,396.2500 | 2,569.7000 | | | | | | (34,698) | (34,698) | 86,287 | 0001 | 50 |
| ESMO | 8 | 400 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,375.2500 | 2,569.7000 | | | | | | (77,797) | (77,797) | 172,575 | 0001 | 50 |
| ESMO | 7 | 350 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,375.0000 | 2,569.7000 | | | | | | (68,160) | (68,160) | 151,003 | 0001 | 50 |
| ESMO | 9 | 450 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/16/2020 | 2,447.5000 | 2,569.7000 | | | | | | (55,008) | (55,008) | 194,147 | 0001 | 50 |
| ESMO | 5 | 250 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,381.7500 | 2,569.7000 | | | | | | (46,998) | (46,998) | 107,859 | 0001 | 50 |
| ESMO | 3 | 150 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,386.5000 | 2,569.7000 | | | | | | (27,486) | (27,486) | 64,716 | 0001 | 50 |
| ESMO | 8 | 400 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,335.0000 | 2,569.7000 | | | | | | (93,896) | (93,896) | 172,575 | 0001 | 50 |
| ESMO | 1 | 50 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,272.0000 | 2,569.7000 | | | | | | (14,887) | (14,887) | 21,572 | 0001 | 50 |
| ESMO | 1 | 50 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,266.0000 | 2,569.7000 | | | | | | (15,187) | (15,187) | 21,572 | 0001 | 50 |
| ESMO | 1 | 50 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,266.7500 | 2,569.7000 | | | | | | (15,150) | (15,150) | 21,572 | 0001 | 50 |
| ESMO | 2 | 100 | S&P 500 Futures - E-mini | VAGLB Hedge | N/A | Equity/Index. | 06/30/2020 | CME | 03/18/2020 | 2,269.2500 | 2,569.7000 | | | | | | (30,049) | (30,049) | 43,144 | 0001 | 50 |

Futures Contracts Open as of the Current Statement Date

E07.4

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible]

| 1 | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|-----------------------|----------------------|-------------|-------------------|-------------------|------------------------------|---------------|-----------------------------|---|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) | |
| Goldman Sachs | | W22LR0WP21HZNB6K528 | Cash..... | 44,950,000 | 44,950,000 | XXX | | V | |
| Morgan Stanley | | 4PQUHN3JPFQFNF3BB653 | Cash..... | 100,000 | 100,000 | XXX | | V | |
| Wellis Fargo | | PBLDDEJD85FWOLXPB76 | Cash..... | 830,000 | 830,000 | XXX | | V | |
| | | | | | | | | | |
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| | | | | | | | | | |
| | | | | | | | | | |
| 029999999 - 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

[illegible]

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 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|---|-------|---|------------|---------------------------------|--------------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 0599999. Total - U.S. Government Bonds | | | | 0 | 0 | XXX |
| 1099999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 0 | 0 | XXX |
| 4899999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 5999999. Subtotal - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6299999. Subtotal - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 6399999. Total - Issuer Obligations | | | | 0 | 0 | XXX |
| 6499999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6599999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6699999. Total - Other Loan-Backed and Structured Securities | | | | 0 | 0 | XXX |
| 6799999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6899999. Total - Affiliated Bank Loans | | | | 0 | 0 | XXX |
| 6999999. Total - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 7099999. Total Bonds | | | | 0 | 0 | XXX |
| 7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | 0 | 0 | XXX |
| 7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | 0 | 0 | XXX |
| 8099999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| | 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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|--|------|--|-------------|------------------------------|---------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol | Fair Value | Book/Adjusted Carrying Value | 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-H9-1 | 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-XQ-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-CZ-8 | TXBL MUNI FUNDING TRUST VARIOU GENERAL | | 1FE | 10,000,000 | 10,000,000 | 01/16/2025 |
| 751093-FE-0 | RALEIGH NC CTF5 PRTN VRDN | | 1FE | 2,385,000 | 2,385,000 | 08/01/2033 |
| 76252P-HJ-1 | RIB FLOATER TRUST | | 1FE | 600,000 | 600,000 | 07/01/2022 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | 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 |
| 12634G-AA-1 | CNOOC FINANCE 2015 AU | | 1FE | 500,215 | 500,161 | 05/05/2020 |
| 166754-AN-1 | CHEVRON PHILLIPS OHEM | | 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 | MASSMUTUAL 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 |
| 89114Q-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 | BCFC 2019-1A A1 | | 1FE | 1,842,601 | 1,849,374 | 10/20/2020 |
| 13213P-AA-8 | Cambrian 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 INITIATV 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 |
| | BASELE 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

Fair Value \$ (10,987,380)

Book/Adjusted Carrying Value \$ (9,238,389)
2. Average balance for the year

Fair Value \$ 168,764,482

Book/Adjusted Carrying Value \$ 169,010,440

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 | 7 | 8 | |
| | | | | | First Month | Second Month | 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 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]