



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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 Secretary Edward Joseph Babbitt
President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
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
23rd day of July, 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 JUNE 30, 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	5,390,496,307	0	5,390,496,307	5,348,152,829
2. Stocks:				
2.1 Preferred stocks	26,379,865	0	26,379,865	12,408,428
2.2 Common stocks	912,568,766	0	912,568,766	883,228,401
3. Mortgage loans on real estate:				
3.1 First liens	650,989,206	0	650,989,206	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 (\$35,430,026), cash equivalents (\$105,532,506) and short-term investments (\$26,519,702)	167,482,234	0	167,482,234	254,330,682
6. Contract loans (including \$ premium notes)	106,278,038	0	106,278,038	105,119,851
7. Derivatives	76,317,572	0	76,317,572	124,625,262
8. Other invested assets	270,089,492	840,545	269,248,947	281,387,997
9. Receivables for securities	1,859,262	0	1,859,262	3,875,634
10. Securities lending reinvested collateral assets	5,485,172	0	5,485,172	7,644,683
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,607,945,914	840,545	7,607,105,369	7,689,069,168
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	50,141,357	0	50,141,357	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	228,196	0	228,196	208,969
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	2,631	0	2,631	0
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	24,996,938	0	24,996,938	12,898,185
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	479,193	0	479,193	619,201
24. Health care (\$) and other amounts receivable	536,357	113,847	422,510	532,867
25. Aggregate write-ins for other than invested assets	2,066,321	0	2,066,321	2,066,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,686,416,984	954,392	7,685,462,592	7,755,796,395
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,047,011,370	0	2,047,011,370	2,158,563,224
28. Total (Lines 26 and 27)	9,733,428,354	954,392	9,732,473,962	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	2,066,321	0	2,066,321	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)	2,066,321	0	2,066,321	2,066,874

STATEMENT AS OF JUNE 30, 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 \$4,962,785,585 less \$ included in Line 6.3 (including \$947,543 Modco Reserve).....	4,962,785,585	4,943,728,574
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,038,607,101	1,124,071,398
4. Contract claims:		
4.1 Life	677,235	125,984
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
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		
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 \$155,720 assumed and \$71,686 ceded	227,406	35,768
9.4 Interest Maintenance Reserve	15,356,298	15,555,284
10. Commissions to agents due or accrued-life and annuity contracts \$488,610 , accident and health \$ and deposit-type contract funds \$	488,610	612,911
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	188,822	236,921
13. Transfers to Separate Accounts due or accrued (net) (including \$(25,273,507) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,228,609)	(37,741,820)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	630,381	436,713
15.1 Current federal and foreign income taxes, including \$(1,919,438) on realized capital gains (losses).....	2,109,626	5,588,504
15.2 Net deferred tax liability		
16. Unearned investment income	162	23,854
17. Amounts withheld or retained by reporting entity as agent or trustee	2,010,860	2,003,942
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	7,407,908	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 \$0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	117,261,669	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	1,809,033	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	17,805,650	26,095,529
24.09 Payable for securities	68,380,869	436,963
24.10 Payable for securities lending	142,432,649	152,685,707
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	41,487,120	81,503,472
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,409,438,375	6,484,452,682
27. From Separate Accounts Statement	2,047,011,370	2,158,563,224
28. Total liabilities (Lines 26 and 27)	8,456,449,745	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)	364,860,345	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)	1,273,024,217	1,268,343,713
38. Totals of Lines 29, 30 and 37	1,276,024,217	1,271,343,713
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,732,473,962	9,914,359,619
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	40,950,000	80,490,000
2502. Uncashed drafts and checks that are pending escheatment to the state	537,120	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)	41,487,120	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

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	183,568,379	282,638,611	477,243,423
2. Considerations for supplementary contracts with life contingencies	6,095,901	7,116,751	6,729,211
3. Net investment income	134,482,569	139,762,617	276,869,916
4. Amortization of Interest Maintenance Reserve (IMR)	1,854,810	911,052	1,645,286
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	(1,155)	(1,209)	(2,656)
7. Reserve adjustments on reinsurance ceded	(30,531)	(22,127)	(110,882)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,951,740	7,486,884	16,463,261
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,274,205	1,840,346	2,642,271
9. Totals (Lines 1 to 8.3)	335,195,918	439,732,925	781,479,830
10. Death benefits	6,305,825	7,672,626	16,080,591
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	150,167,476	157,341,135	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	157,250,590	205,642,979	399,882,818
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	10,736,970	13,957,577	25,209,691
18. Payments on supplementary contracts with life contingencies	3,504,587	3,627,987	7,174,112
19. Increase in aggregate reserves for life and accident and health contracts	24,352,601	123,609,140	195,015,000
20. Totals (Lines 10 to 19)	352,318,049	511,851,444	946,621,137
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,427,667	16,914,323	29,103,581
22. Commissions and expense allowances on reinsurance assumed	5,991	6,138	12,440
23. General insurance expenses and fraternal expenses	20,541,885	20,289,069	42,481,573
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,252,918	1,710,916	2,957,725
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(95,753,429)	(132,207,397)	(262,974,068)
27. Aggregate write-ins for deductions	1,885,797	2,796,511	5,296,122
28. Totals (Lines 20 to 27)	292,678,878	421,361,004	763,498,510
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	42,517,040	18,371,921	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)	42,517,040	18,371,921	17,981,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,485,336	5,995,609	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)	36,031,704	12,376,312	8,617,798
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (9,347,868) (excluding taxes of \$ 440,156 transferred to the IMR)	4,336,241	4,163,453	4,507,419
35. Net income (Line 33 plus Line 34)	40,367,945	16,539,765	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)	40,367,945	16,539,765	13,125,217
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (12,659,739)	(81,342,024)	92,600,904	159,062,654
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(560,986)	3,474,592	11,430,608
41. Change in nonadmitted assets	34,107	3,782,738	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	5,097,477		0
44. Change in asset valuation reserve	41,088,185	(33,603,239)	(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)	(4,794)	(2,692)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			11,541,312
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
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)	4,680,504	82,789,966	140,077,009
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,276,024,217	1,214,056,670	1,271,343,713
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,237,992	1,806,366	2,565,939
08.302. Other Fee Income	36,213	33,980	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)	1,274,205	1,840,346	2,642,271
2701. Securities Lending Interest Expense	1,283,165	2,185,753	4,111,259
2702. Pension Expense	611,051	592,967	1,169,094
2703. Miscellaneous Expense	426	14,036	13,062
2798. Summary of remaining write-ins for Line 27 from overflow page	(8,845)	3,755	2,707
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,885,797	2,796,511	5,296,122
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	189,664,280	289,755,362	483,972,634
2. Net investment income	142,217,362	141,206,229	285,262,413
3. Miscellaneous income	9,222,712	9,357,423	19,153,803
4. Total (Lines 1 to 3)	341,104,354	440,319,014	788,388,850
5. Benefit and loss related payments	327,470,430	388,724,014	752,280,827
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(123,262,440)	(165,872,280)	(268,878,104)
7. Commissions, expenses paid and aggregate write-ins for deductions	36,092,991	39,668,822	78,120,634
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (14,515,989) tax on capital gains (losses)	1,056,502	4,503,004	12,727,370
10. Total (Lines 5 through 9)	241,357,483	267,023,560	574,250,727
11. Net cash from operations (Line 4 minus Line 10)	99,746,871	173,295,454	214,138,123
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	398,628,478	392,136,980	912,995,760
12.2 Stocks	35,803,715	34,968,114	77,519,296
12.3 Mortgage loans	32,966,885	4,599,070	12,181,861
12.4 Real estate	0	0	0
12.5 Other invested assets	9,575,584	8,642,292	18,895,354
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	62,701	11,829	46,749
12.7 Miscellaneous proceeds	72,119,789	11,617,446	6,131,310
12.8 Total investment proceeds (Lines 12.1 to 12.7)	549,157,152	451,975,731	1,027,770,330
13. Cost of investments acquired (long-term only):			
13.1 Bonds	453,894,730	506,514,820	947,099,252
13.2 Stocks	116,146,004	42,264,805	90,771,693
13.3 Mortgage loans	15,660,689	17,274,558	109,318,128
13.4 Real estate	0	0	0
13.5 Other invested assets	6,499,781	10,257,417	78,307,573
13.6 Miscellaneous applications	15,420,705	13,733,285	9,149,503
13.7 Total investments acquired (Lines 13.1 to 13.6)	607,621,909	590,044,885	1,234,646,149
14. Net increase (or decrease) in contract loans and premium notes	1,158,187	166,425	(2,805,958)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(59,622,944)	(138,235,579)	(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	(85,464,297)	36,311,630	134,631,177
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(41,508,078)	(23,775,190)	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)	(126,972,375)	12,536,440	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)	(86,848,448)	47,596,315	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)	167,482,234	130,351,971	254,330,682

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	192,954	213,832	441,300
3. Ordinary individual annuities	183,407,367	282,464,241	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)	183,600,321	282,678,073	477,326,407
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	183,600,321	282,678,073	477,326,407
14. Deposit-type contracts	2,223,372,603	2,541,686,293	4,957,276,510
15. Total (Lines 13 and 14)	2,406,972,924	2,824,364,366	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	40,367,945	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	40,367,945	13,125,217
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,276,024,217	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	1,276,024,217	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

Effective January 1, 2020, the Company updated its valuation methodologies on certain reserves related to variable annuities. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded \$5.1 million as an increase to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

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.

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

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 six month period ended June 30, 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 Company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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 June 30, 2020:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 21,939,452
2. 12 Months or Longer	\$ 6,736,498

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

1. Less than 12 Months	\$ 389,330,451
2. 12 Months or Longer	\$ 146,909,750

- (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 \$164.7 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.

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	76,317,572	—	76,317,572

* 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	(17,805,650)	—	(17,805,650)

* 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 \$770.0 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	15,862,975	15,862,975	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,330,425	16,330,425	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	32,193,400	32,193,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	770,000,000	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 JUNE 30, 2020 OF THE Integrity Life Insurance Company

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,862,975	15,862,975	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	952,892,047	904,414,391	736,650,887
2. Current Year General Account Total Collateral Pledged	952,892,047	904,414,391	736,650,887
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	967,571,953	928,641,716	814,516,687

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	736,650,887	736,650,887	—	730,303,020
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	736,650,887	736,650,887	—	730,303,020
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	814,516,687	814,516,687	—	807,195,372
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	814,516,687	814,516,687	—	807,195,372

b. Maximum Amount During Reporting Period (Current Year)

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

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

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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					
Bonds: Industrial & miscellaneous	—	1,601,009	—	—	1,601,009
Common stock: Unaffiliated	471,200,826	—	—	8,456,800	479,657,626
Common stock: Mutual funds	12,499,028	—	—	—	12,499,028
Derivative assets: Options, purchased	—	22,837,278	48,761,222	—	71,598,500
Derivative assets: Stock warrants	—	81,366	—	—	81,366
Derivative assets: Futures	4,637,708	—	—	—	4,637,708
Separate account assets*	787,600,693	32,859	—	—	787,633,552
Total assets at fair value	1,275,938,255	24,552,512	48,761,222	8,456,800	1,357,708,789

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	—	(17,805,654)	—	—	(17,805,654)
Total liabilities at fair value	—	(17,805,654)	—	—	(17,805,654)

*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.

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

Quarter Ended at 06/30/2020

Description	Beginning Balance at 04/01/2020	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 06/30/2020
a. Assets										
Derivative assets: Options, purchased	51,736,776	—	—	(364,247)	(3,243,890)	4,397,237	—	—	(3,764,654)	48,761,222
Total Assets	51,736,776	—	—	(364,247)	(3,243,890)	4,397,237	—	—	(3,764,654)	48,761,222

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) Included in Level 2 are NAIC 6 rated industrial and miscellaneous bonds. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

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

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

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	5,798,558,054	5,390,496,306	7,932,112	5,754,353,146	36,272,796	—	—
Common stock: Unaffiliated**	511,851,026	511,851,026	503,394,226	—	—	8,456,800	—
Common stock: Mutual funds	12,499,028	12,499,028	12,499,028	—	—	—	—
Preferred stock	26,579,274	26,379,865	—	26,579,274	—	—	—
Mortgage loans	677,303,274	650,989,206	—	—	677,303,274	—	—
Cash, cash equivalents, & short-term investments	167,518,316	167,482,234	167,518,316	—	—	—	—
Other invested assets: Surplus notes	21,892,952	16,016,700	—	21,892,952	—	—	—
Securities lending reinvested collateral assets	5,485,172	5,485,172	5,485,172	—	—	—	—
Derivative assets	76,317,574	76,317,574	4,637,708	22,918,644	48,761,222	—	—
Separate account assets	2,120,596,381	2,029,793,783	785,466,731	1,292,490,541	42,639,109	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,636,821,453)	(1,604,034,786)	—	—	(1,636,821,453)	—	—
Fixed-indexed annuity contracts	(1,945,635,528)	(1,914,784,829)	—	—	(1,945,635,528)	—	—
Derivative liabilities	(17,805,654)	(17,805,654)	—	(17,805,654)	—	—	—
Cash collateral payable	(40,950,000)	(40,950,000)	—	(40,950,000)	—	—	—
Separate account liabilities*	(1,303,443,942)	(1,232,727,808)	—	—	(1,303,443,942)	—	—
Securities lending liability	(142,432,649)	(142,432,649)	—	(142,432,649)	—	—	—

*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

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conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by discounting the expected cash flows using current market-consistent rates applicable to the yield. For investments utilizing NAV, see Note 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 \$13.64. The Company does not intend to sell any investments utilizing NAV.

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

21. Other Items.

C. Other Disclosures

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.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

(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 JUNE 30, 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 ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					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	—	—	—	—	—	—	—	—		—	—

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [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: \$ 14,451,771
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
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 377,138,579 | \$ 388,218,712 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 170,757,305 | \$ 165,616,554 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 547,895,884 | \$ 553,835,266 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 164,709,802
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 164,713,054
- 16.3 Total payable for securities lending reported on the liability page. \$ 142,432,649

STATEMENT AS OF JUNE 30, 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS.....
112245	MILLIMAN	54930042K59JQCZK6Q39	Securities Exchange Commission	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [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 \$ 650,989,206
- 1.14 Total Mortgages in Good Standing \$ 650,989,206
- 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) \$ 650,989,206
- 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
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,944	2,340,114	0	2,348,058	152,000
2. Alaska	AK	L	0	600,000	0	600,000	0
3. Arizona	AZ	L	237	4,758,656	0	4,758,893	(572,483)
4. Arkansas	AR	L	0	1,408,905	0	1,408,905	0
5. California	CA	L	7,267	11,363,643	0	11,370,910	1,818,032
6. Colorado	CO	L	3,251	1,947,455	0	1,950,706	0
7. Connecticut	CT	L	52	2,723,787	0	2,723,839	96,528
8. Delaware	DE	L	490	774,311	0	774,801	0
9. District of Columbia	DC	L	0	408,128	0	408,128	0
10. Florida	FL	L	8,178	20,422,809	0	20,430,987	1,749,607
11. Georgia	GA	L	4,970	2,332,409	0	2,337,379	0
12. Hawaii	HI	L	1,307	799,341	0	800,648	0
13. Idaho	ID	L	78	741,750	0	741,828	0
14. Illinois	IL	L	18,681	8,783,830	0	8,802,511	460,000
15. Indiana	IN	L	2,590	4,726,324	0	4,728,914	125,000
16. Iowa	IA	L	17,789	895,159	0	912,948	45,837
17. Kansas	KS	L	2,027	1,164,892	0	1,166,919	0
18. Kentucky	KY	L	688	4,572,723	0	4,573,411	945,189
19. Louisiana	LA	L	0	1,853,064	0	1,853,064	482,000
20. Maine	ME	L	0	485,405	0	485,405	0
21. Maryland	MD	L	5,831	1,752,422	0	1,758,253	0
22. Massachusetts	MA	L	79	3,090,922	0	3,091,001	467,760
23. Michigan	MI	L	588	5,644,194	0	5,644,782	482,607
24. Minnesota	MN	L	15,569	1,555,562	0	1,571,131	209,204
25. Mississippi	MS	L	582	1,200	0	1,782	220,398
26. Missouri	MO	L	4,145	1,727,639	0	1,731,784	144,000
27. Montana	MT	L	131	180,108	0	180,239	0
28. Nebraska	NE	L	4,868	350,000	0	354,868	0
29. Nevada	NV	L	66	1,153,999	0	1,154,065	0
30. New Hampshire	NH	L	0	93,693	0	93,693	147,666
31. New Jersey	NJ	L	359	5,590,427	0	5,590,786	16,126
32. New Mexico	NM	L	1,164	518,997	0	520,161	126,433
33. New York	NY	N	451	3,386,354	0	3,386,805	0
34. North Carolina	NC	L	353	11,598,286	0	11,598,639	45,409
35. North Dakota	ND	L	0	105,024	0	105,024	0
36. Ohio	OH	L	45,172	28,120,872	0	28,166,044	2,210,385,636
37. Oklahoma	OK	L	4,157	1,247,823	0	1,251,980	50,000
38. Oregon	OR	L	145	3,083,001	0	3,083,146	195,976
39. Pennsylvania	PA	L	12,455	13,057,356	0	13,069,811	2,904,770
40. Rhode Island	RI	L	0	1,035,953	0	1,035,953	0
41. South Carolina	SC	L	6,045	2,722,125	0	2,728,170	765,132
42. South Dakota	SD	L	1,769	404,251	0	406,020	0
43. Tennessee	TN	L	775	2,893,205	0	2,893,980	0
44. Texas	TX	L	3,043	12,183,292	0	12,186,335	595,939
45. Utah	UT	L	0	375,696	0	375,696	299,118
46. Vermont	VT	L	0	100,000	0	100,000	0
47. Virginia	VA	L	129	1,394,199	0	1,394,328	434,745
48. Washington	WA	L	3,151	4,206,270	0	4,209,421	536,922
49. West Virginia	WV	L	5,080	538,869	0	543,949	0
50. Wisconsin	WI	L	1,298	2,181,188	0	2,182,486	43,052
51. Wyoming	WY	L	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	0	11,735	0	11,735	0
59. Subtotal	XXX		192,954	183,407,367	0	183,600,321	2,223,372,603
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		0	0	0	0	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0
95. Totals (Direct Business)	XXX		192,954	183,407,367	0	183,600,321	2,223,372,603
96. Plus Reinsurance Assumed	XXX		39,246	0	0	39,246	0
97. Totals (All Business)	XXX		232,200	183,407,367	0	183,639,567	2,223,372,603
98. Less Reinsurance Ceded	XXX		71,191	0	0	71,191	0
99. Totals (All Business) less Reinsurance Ceded	XXX		161,009	183,407,367	0	183,568,376	2,223,372,603
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		0	11,735	0	11,735	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	11,735	0	11,735	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - 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 JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	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	
.0836	Western-Southern Group	.00000	82-1650525				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	81-2810787				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	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	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	46.750	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	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	2.390	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	34.620	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	26.940	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	2.560	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	2.560	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	26.190	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 JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				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 Prairie 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 Profittment 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				Lytile 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	Integrity Life Insurance Co	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	

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	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	UDP	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 NNN 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 NNN 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 NNN 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 NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	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				Windsor 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	95.500	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

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.

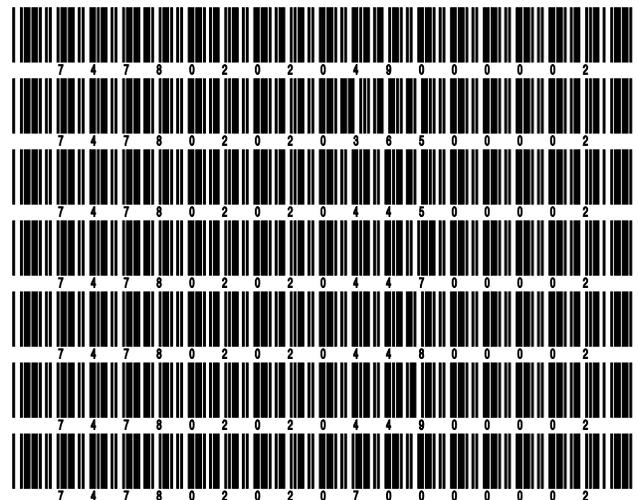
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	NO

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.
- 7.
- 8.

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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	(8,845)	(13,402)	(14,450)
2705. Experience Refund	0	17,157	17,157
2797. Summary of remaining write-ins for Line 27 from overflow page	(8,845)	3,755	2,707

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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	15,660,689	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	32,966,885	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)	650,989,209	668,295,405
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	650,989,209	668,295,405
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	650,989,209	668,295,405

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	282,276,525	203,200,188
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		60,000,000
2.2 Additional investment made after acquisition	6,499,781	18,307,573
3. Capitalized deferred interest and other		0
4. Accrual of discount	33	62
5. Unrealized valuation increase (decrease)	(9,095,582)	19,763,682
6. Total gain (loss) on disposals		(23,125)
7. Deduct amounts received on disposals	9,575,584	18,895,354
8. Deduct amortization of premium and depreciation	8,728	16,783
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized	6,952	59,719
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	270,089,493	282,276,525
12. Deduct total nonadmitted amounts	840,545	888,526
13. Statement value at end of current period (Line 11 minus Line 12)	269,248,948	281,387,999

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,243,789,656	6,072,258,698
2. Cost of bonds and stocks acquired	570,040,734	1,037,870,945
3. Accrual of discount	2,191,803	7,721,369
4. Unrealized valuation increase (decrease)	(39,250,246)	128,798,666
5. Total gain (loss) on disposals	3,176,586	17,994,168
6. Deduct consideration for bonds and stocks disposed of	434,568,649	992,705,063
7. Deduct amortization of premium	10,556,208	19,003,815
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	5,515,193	11,335,319
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	136,456	2,190,007
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,329,444,939	6,243,789,656
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,329,444,939	6,243,789,656

STATEMENT AS OF JUNE 30, 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)	3,172,433,251	63,002,415	124,350,354	1,678,370	3,172,433,251	3,112,763,682		3,361,248,127
2. NAIC 2 (a)	1,870,339,065	434,118,246	341,252,037	(39,197,556)	1,870,339,065	1,924,007,718		1,755,990,814
3. NAIC 3 (a)	276,714,123	13,329,220	29,137,883	19,332,196	276,714,123	280,237,656		225,602,256
4. NAIC 4 (a)	134,566,031	1,451,200	0	3,637,880	134,566,031	139,655,111		132,716,966
5. NAIC 5 (a)	11,175,308	0	11,237	1,825,037	11,175,308	12,989,108		6,822,627
6. NAIC 6 (a)	11,095,074	0	0	2,239,224	11,095,074	13,334,298		11,039,561
7. Total Bonds	5,476,322,852	511,901,081	494,751,511	(10,484,849)	5,476,322,852	5,482,987,573	0	5,493,420,351
PREFERRED STOCK								
8. NAIC 1	0				0	0		
9. NAIC 2	25,935,683				25,935,683	25,935,683		11,964,245
10. NAIC 3	444,183				444,183	444,183		444,183
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	26,379,866	0	0	0	26,379,866	26,379,866	0	12,408,428
15. Total Bonds and Preferred Stock	5,502,702,718	511,901,081	494,751,511	(10,484,849)	5,502,702,718	5,509,367,439	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 \$ 56,679,245 ; NAIC 2 \$ 35,812,019 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	26,519,702	xxx	26,519,702		

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	26,519,702	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)	26,519,702	5,061,867
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	26,519,702	5,061,867

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	96,799,914
2. Cost Paid/(Consideration Received) on additions	11,977,768
3. Unrealized Valuation increase/(decrease)	(44,228,930)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	3,819,075
6. Considerations received/(paid) on terminations	14,493,615
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	53,874,212
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	53,874,212

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)	2,907,891
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	(1,045,151)
3.14 Section 1, Column 18, prior year	(472,453)
3.14 Section 1, Column 18, prior year	(572,698)
3.14 Section 1, Column 18, prior year	(572,698)
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	(1,045,151)
3.24 Section 1, Column 19, prior year	(472,453)
3.25 SSAP No. 108 adjustments	(572,698)
3.25 SSAP No. 108 adjustments	(572,698)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(4,451,863)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(4,451,863)
4.23 SSAP No. 108 adjustments	(4,451,863)
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)	4,637,709
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	4,637,709

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 JUNE 30, 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.....	53,874,212
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	4,637,709
3. Total (Line 1 plus Line 2).....	58,511,921
4. Part D, Section 1, Column 5.....	76,317,575
5. Part D, Section 1, Column 6.....	(17,805,654)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	53,874,212
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	53,874,212
10. Part D, Section 1, Column 8.....	71,679,866
11. Part D, Section 1, Column 9.....	(17,805,654)
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.....	4,637,708
15. Part D, Section 1, Column 11.....	4,637,708
16. Total (Line 13 plus Line 14 minus Line 15).....	0

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

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	2,092,609,382	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	2,233,603,987	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)	105,532,507	246,463,257
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	105,532,507	246,463,257

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
0009059	Cincinnati		OH		11/12/2015	5.000	0	188,007	38,100,000
0009073	Seattle		WA		03/28/2018	5.220	0	2,638,414	69,420,000
0009077	Noblesville		IN		09/10/2019	5.250	0	5,791,172	41,700,000
0009079	Breckenridge		CO		12/19/2019	3.800	0	158,584	39,310,000
0599999. Mortgages in good standing - Commercial mortgages-all other							0	8,776,177	188,530,000
0899999. Total Mortgages in good standing							0	8,776,177	188,530,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							0	8,776,177	188,530,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0009044	Springville	UT		04/05/2006		2,610,215	0	0	0	0	0	0	40,985	0	0	0
0009047	Ocala	FL		10/19/2007		1,774,828	0	0	0	0	0	0	154,651	0	0	0
0009049	City of Industry	CA		06/02/2011		3,921,736	0	0	0	0	0	0	35,624	0	0	0
0009050	Houston	TX		09/28/2011		5,621,466	0	0	0	0	0	0	87,433	0	0	0
0009052	Brentwood	TN		07/17/2014		7,504,036	0	0	0	0	0	0	152,757	0	0	0
0009053	Frankfort	KY		12/12/2014		15,422,572	0	0	0	0	0	0	270,458	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,014,889	0	0	0	0	0	0	160,194	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,408,086	0	0	0	0	0	0	70,841	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,356,533	0	0	0	0	0	0	46,489	0	0	0
0009058	Westfield	IN		11/03/2015		23,685,097	0	0	0	0	0	0	115,998	0	0	0
0009059	Cincinnati	OH		11/12/2015		22,647,682	0	0	0	0	0	0	44,787	0	0	0
0009060	Vineyard	UT		12/07/2015		30,324,319	0	0	0	0	0	0	151,239	0	0	0
0009061	Westminster	CO		08/01/2016		35,219,782	0	0	0	0	0	0	153,276	0	0	0
0009062	Humble	TX		08/03/2016		21,111,437	0	0	0	0	0	0	106,826	0	0	0
0009063	Charleston	SC		10/14/2016		24,630,998	0	0	0	0	0	0	104,468	0	0	0
0009064	Columbus	OH		10/31/2016		37,447,399	0	0	0	0	0	0	160,552	0	0	0
0009065	Washington	DC		11/04/2016		32,457,202	0	0	0	0	0	0	130,819	0	0	0
0009066	Westfield	IN		11/22/2016		10,054,644	0	0	0	0	0	0	43,678	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,883,849	0	0	0	0	0	0	131,119	0	0	0
0009068	Dayton	OH		02/17/2017		10,767,805	0	0	0	0	0	0	45,686	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,196,413	0	0	0	0	0	0	38,006	0	0	0
0009070	Louisville	KY		04/20/2017		36,000,000	0	0	0	0	0	0	142,543	0	0	0
0009071	Naples	FL		08/07/2017		31,256,983	0	0	0	0	0	0	146,483	0	0	0

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0009072	Columbus	OH		10/25/2017		43,439,729	0	0	0	0	0	0	182,991	0	0	0
0009074	EL Paso	TX		06/13/2018		6,804,238	0	0	0	0	0	0	47,530	0	0	0
0009078	Louisville	KY		09/19/2019		5,000,000	0	0	0	0	0	0	18,250	0	0	0
0299999. Mortgages with partial repayments						485,561,938	0	0	0	0	0	0	2,783,683	0	0	0
0599999 - Totals						485,561,938	0	0	0	0	0	0	2,783,683	0	0	0

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership					
		City	State														
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		73,863		6,050,928	2.160					
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			1,751,975		6,713,491	1.160					
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017	3		467,028		320,472	6.600					
2599999. Joint Venture Interests - Other - Unaffiliated								0	2,292,866	0	13,084,891	XXX					
4899999. Total - Unaffiliated								0	2,292,866	0	13,084,891	XXX					
4999999. Total - Affiliated								0	0	0	0	XXX					
5099999 - Totals													0	2,292,866	0	13,084,891	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income	
		City	State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depreci-ation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
65250-10-8	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	04/14/2020	88,621							88,621	88,621		0	0		
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	04/15/2020	20,287							20,287	20,287		0	0		
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								108,908	0	0	0	0	0	108,908	108,908	0	0	0	0	
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	04/30/2020	62,547							62,547	62,547		0	0		
1999999. Joint Venture Interests - Common Stock - Unaffiliated								62,547	0	0	0	0	0	62,547	62,547	0	0	0	0	
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	06/04/2020	68,380							68,380	68,380		0	177,318		
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2020	143,142							143,142	143,142		0	206,906		
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/08/2020	82,778							82,778	82,778		0	145,770		
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/26/2020	3,708,260							3,708,260	3,708,260		0	0		
2599999. Joint Venture Interests - Other - Unaffiliated								4,002,560	0	0	0	0	0	4,002,560	4,002,560	0	0	0	529,994	
4899999. Total - Unaffiliated								4,174,015	0	0	0	0	0	4,174,015	4,174,015	0	0	0	0	529,994
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								4,174,015	0	0	0	0	0	4,174,015	4,174,015	0	0	0	0	529,994

STATEMENT AS OF JUNE 30, 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-Z5-0	G2 G2 765164 3.640% 10/20/61		05/01/2020	Interest Capitalization		524	524	0	1
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		06/01/2020	Various		43	43	0	1
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		06/01/2020	Various		147	147	0	1
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 1.543% 06/20/28		06/29/2020	WELLS FARGO		3,000,000	3,000,000	0	1
912810-SL-3	U S TREASURY 2.000% 02/15/50		05/05/2020	Various		2,808,478	2,410,000	9,406	1
912810-SN-9	U S TREASURY 1.250% 05/15/50		06/02/2020	BANK of AMERICA SEC		1,417,330	1,500,000	1,019	1
912828-Z0-6	U S TREASURY 0.625% 05/15/30		06/03/2020	BANK of AMERICA SEC		937,582	949,000	338	1
912828-ZT-0	U S TREASURY 0.250% 05/31/25		06/18/2020	MORGAN STANLEY FIXED INC		1,161,628	1,166,000	175	1
0599999. Subtotal - Bonds - U.S. Governments						9,325,732	9,025,714	10,938	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2020	Various		65,429	65,429	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2020	Various		69,036	69,036	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2020	Various		21,836	21,836	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2020	Various		91,391	91,391	0	1
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		05/01/2020	Interest Capitalization		0	0	0	1
3137B0-C0-5	FHR FHR 4184 GZ 3.000% 03/15/43		05/01/2020	Interest Capitalization		5,165	5,165	0	1
3137BB-B8-2	FHR FHR 4337 YZ 3.500% 05/15/54		06/01/2020	Various		32,280	32,280	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						285,137	285,137	0	XXX
00287Y-CE-7	ABBVIE INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		2,038,208	2,000,000	41,667	2FE
00287Y-CF-4	ABBVIE INC 3.450% 03/15/22		05/14/2020	Tax Free Exchange		2,505,910	2,500,000	14,135	2FE
00287Y-CK-3	ABBVIE INC 4.550% 03/15/35		05/14/2020	Tax Free Exchange		10,222,526	10,500,000	78,298	2FE
00287Y-DC-0	ABBVIE INC 3.800% 03/15/25		05/14/2020	Tax Free Exchange		893,226	843,000	5,250	2FE
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,999,331	5,000,000	88,108	2FE
02343U-AH-8	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,992,136	5,000,000	98,750	2FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		04/14/2020	Various		815,177	686,000	10,779	2FE
075887-BU-2	BECTON DICKINSON 1.348% 06/06/22		04/08/2020	Various		329,120	344,000	708	2FE
075887-CE-7	BECTON DICKINSON 6.700% 12/01/26		05/26/2020	Various		4,819,830	4,000,000	128,379	2FE
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		06/15/2020	Various		1,295,221	1,294,000	0	2FE
097023-CU-7	BOEING CO 5.040% 05/01/27		04/30/2020	WELLS FARGO		710,000	710,000	0	2FE
097023-CW-3	BOEING CO 5.805% 05/01/50		04/30/2020	Various		709,316	710,000	0	2FE
14448C-AC-8	CARRIER GLOBAL CORP 3.577% 04/05/50		04/14/2020	CITIGROUP GLOBAL MKTS		621,006	669,000	3,257	2FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		1,152,000	1,152,000	22,496	3FE
233293-AQ-2	DPL INC 4.350% 04/15/29		04/01/2020	Various		5,447,135	5,500,000	0	3FE
26875P-AU-5	EOG RESOURCES 4.375% 04/15/30		04/08/2020	Various		975,917	949,000	0	1FE
35137L-AJ-4	FOX CORP 5.476% 01/25/39		04/01/2020	Tax Free Exchange		5,021,846	5,000,000	51,718	2FE
35137L-AK-1	FOX CORP 5.576% 01/25/49		04/01/2020	Tax Free Exchange		2,000,000	2,000,000	21,065	2FE
369604-BV-4	GENERAL ELECTRIC CO 3.450% 05/01/27		04/13/2020	BANK of AMERICA SEC		399,396	399,000	0	2FE
40434L-AA-3	HP INC 2.200% 06/17/25		06/09/2020	BNP SECURITIES		4,988,450	5,000,000	0	2FE
42824C-BF-5	HP ENTERPRISE CO 4.650% 10/01/24		04/06/2020	CITIGROUP GLOBAL MKTS		1,425,387	1,428,000	0	2FE
46124H-AB-2	INTUIT INC 0.950% 07/15/25		06/25/2020	BANK of AMERICA SEC		1,117,117	1,118,000	0	1FE
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		05/01/2020	Interest Capitalization		0	0	0	1FM
46647P-BP-0	JPMORGAN CHASE & CO 2.956% 05/13/31		05/06/2020	Various		1,573,786	1,570,000	0	1FE
55336V-BG-4	MPLX LP 1.213% 09/09/21		04/08/2020	Various		1,481,490	1,593,000	2,941	2FE
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		06/12/2020	Various		2,040,650	1,995,000	52,188	4FE
68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		04/08/2020	MORGAN STANLEY FIXED INC		761,981	812,000	3,229	2FE
69430B-JF-5	PACIFIC GAS & EL 2.100% 08/01/27		06/16/2020	J P MORGAN SEC FIXED INC		3,992,560	4,000,000	0	2FE
69430B-JJ-7	PACIFIC GAS & EL 3.500% 08/01/50		06/16/2020	J P MORGAN SEC FIXED INC		2,080,787	2,094,000	0	2FE
718546-AU-8	PHILLIPS 66 3.700% 04/06/23		04/07/2020	MIZUHO SECURITIES USA INC		980,871	982,000	0	2FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/18/2020	NOMURA SECURITIES INTERNATIONAL		9,722,219	9,723,738	20,055	1FE
756109-AX-2	REALTY INCOME CORP 3.250% 01/15/31		05/06/2020	Various		1,063,817	1,070,000	0	2FE
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		04/01/2020	Interest Capitalization		0	0	0	1FM
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		04/14/2020	WELLS FARGO		1,353,908	1,303,000	3,310	2FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.		06/10/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	3FE
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		05/08/2020	BARCLAYS		5,413,208	440,000	3,135	2FE
87264A-BA-2	T-MOBILE USA INC 3.500% 04/15/25		05/13/2020	DEUTSCHE BANK		5,279,750	5,000,000	17,500	2FE
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		04/02/2020	DEUTSCHE BANK		1,554,693	1,566,000	0	2FE
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		06/03/2020	Various		1,920,030	1,887,000	0	3FE
89173C-AB-3	TPMT 2016-5 A2 3.250% 10/25/56		05/26/2020	Various		10,236,213	9,740,000	23,741	1FM
91533B-AC-4	UPJOHN INC 2.300% 06/22/27		06/17/2020	GOLDMAN SACHS		4,997,750	5,000,000	0	2FE
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		05/12/2020	CITIGROUP GLOBAL MKTS		1,291,823	1,360,000	0	2FE
95081Q-AP-9	WESCO DISTRIBUTION INC 7.250% 06/15/28		06/12/2020	Various		1,451,200	1,360,000	854	4FE
98419M-AM-2	XYLEM INC 1.950% 01/30/28		06/24/2020	Various		1,651,846	1,655,000	0	2FE

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STATEMENT AS OF JUNE 30, 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
89114Q-CH-9	TORONTO DOMINION BANK 1.150% 06/12/25	A	06/10/2020	TD SECURITIES		1,589,921	1,590,000	0	1FE
22535H-AG-2	CREDIT AGRICOLE LONDON 1.907% 06/16/26	D	06/09/2020	CREDIT AGRICOLE SECURITIES		6,000,000	6,000,000	0	1FE
404280-CG-2	HSBC HOLDINGS PLC-SPONS 2.099% 06/04/26	D	05/28/2020	HONG KONG SHANGHAI BK		6,475,000	6,475,000	0	1FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	06/15/2020	SUMRIDGE PARTNERS		74,480	70,000	784	3FE
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D	06/15/2020	BANK OF AMERICA SEC		612,000	600,000	13,933	3FE
472141-AA-8	JBSBZ 6.750% 02/15/28	D	06/15/2020	RBC/DAIN		1,165,250	1,100,000	25,163	3FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	06/12/2020	UBS WARBURG		917,675	850,000	8,576	3FE
780097-BP-5	ROYAL BANK OF SCOTLAND 3.073% 05/22/28	D	05/19/2020	BANK of AMERICA SEC		5,000,000	5,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						138,151,163	136,628,738	740,019	XXX
21869M-AA-5	CORESTATES CAPTL III 0.962% 02/15/27		05/04/2020	IMPERIAL CAPITAL LLC		919,984	1,041,000	5,297	2FE
976657-AH-9	WISCONSIN ENERGY CORP 2.505% 05/15/67		06/04/2020	STIFEL NICHOLAS		772,800	960,000	1,603	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,692,784	2,001,000	6,900	XXX
8399997. Total - Bonds - Part 3						149,454,816	147,940,589	757,857	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						149,454,816	147,940,589	757,857	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00724F-10-1	ADOBE SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	1,508,000	648,211		0	
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/30/2020	S. G. COWEN SECURITIES CORP.	7,450,000	788,985		0	
02079K-10-7	ALPHABET CLASS C		06/30/2020	S. G. COWEN SECURITIES CORP.	1,813,000	2,514,975		0	
023135-10-6	AMAZON.COM INC		06/30/2020	S. G. COWEN SECURITIES CORP.	1,305,000	3,543,057		0	
03027X-10-0	AMERICAN TOWER CORP REIT		06/30/2020	S. G. COWEN SECURITIES CORP.	2,500,000	642,644		0	
037833-10-0	APPLE INC		06/30/2020	S. G. COWEN SECURITIES CORP.	13,072,000	4,763,120		0	
086516-10-1	BEST BUY CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	4,343,000	376,959		0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS		06/30/2020	S. G. COWEN SECURITIES CORP.	10,140,000	777,190		0	
12504L-10-9	CBRE GROUP INC - A		06/30/2020	S. G. COWEN SECURITIES CORP.	10,698,000	478,753		0	
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	59,817,000	1,148,696		0	
149123-10-1	CATERPILLAR INC		04/09/2020	S. G. COWEN SECURITIES CORP.	5,676,000	720,820		0	
17275R-10-2	CISCO SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	13,326,000	624,371		0	
189054-10-9	CLOROX COMPANY		06/30/2020	S. G. COWEN SECURITIES CORP.	4,409,000	963,461		0	
192446-10-2	COGNIZANT TECH SOLUTIONS-A		06/30/2020	S. G. COWEN SECURITIES CORP.	14,445,000	824,833		0	
237194-10-5	DARDEN RESTAURANTS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	9,262,000	696,259		0	
257651-10-9	DONALDSON CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	8,305,000	383,131		0	
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	16,631,000	1,131,124		0	
298736-10-9	EURONET WORLDWIDE INC		06/30/2020	S. G. COWEN SECURITIES CORP.	8,049,000	755,417		0	
30303M-10-2	FACEBOOK INC-A		06/30/2020	S. G. COWEN SECURITIES CORP.	8,587,000	1,881,928		0	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	829,000	272,862		0	
38173M-11-0	GOLDB BDC INC		05/04/2020	Various	403,666,000	0		0	
40412C-10-1	HCA HOLDINGS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	26,577,000	2,810,533		0	
443510-60-7	HUBBELL INC -CL B		06/15/2020	GOLDMAN SACHS	2,437,000	304,235		0	
489200-10-1	IBM		06/30/2020	S. G. COWEN SECURITIES CORP.	1,628,000	195,123		0	
46120E-60-2	INTUITIVE SURGICAL INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,194,000	1,227,295		0	
478160-10-4	JOHNSON & JOHNSON		06/30/2020	S. G. COWEN SECURITIES CORP.	7,900,000	1,096,095		0	
526107-10-7	LENNOX INTERNATIONAL INC		06/30/2020	S. G. COWEN SECURITIES CORP.	1,673,000	389,677		0	
57060D-10-8	MARKETAXESS HOLDINGS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	558,000	278,537		0	
57636Q-10-4	MASTERCARD INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,713,000	794,862		0	
58933Y-10-5	MERCK & CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	21,773,000	1,668,467		0	
589418-10-4	MICROSOFT CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	23,256,000	4,654,267		0	
585017-10-4	MICROCHIP TECHNOLOGY INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,437,000	254,597		0	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	3,329,000	787,484		0	
61174X-10-9	MONSTER BEVERAGE CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	7,234,000	500,066		0	
64110L-10-6	NETFLIX INC		06/30/2020	S. G. COWEN SECURITIES CORP.	1,296,000	584,864		0	
650111-10-7	NEW YORK TIMES CO-A		06/30/2020	S. G. COWEN SECURITIES CORP.	11,856,000	500,138		0	
651587-10-7	NEWMARKET CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	709,000	280,677		0	
68389X-10-5	ORACLE CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	6,208,000	341,357		0	
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	29,908,000	2,250,426		0	
693506-10-7	PPG INDUSTRIES INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,899,000	304,839		0	
701094-10-4	PARKER HANNIFIN		05/01/2020	S. G. COWEN SECURITIES CORP.	18,605,000	2,765,620		0	

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini- strative Symbol
731068-10-2	POLARIS INDUSTRIES INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	7,604,000	704,077		0	
743315-10-3	PROGRESSIVE CORP		.06/30/2020	S. G. COWEN SECURITIES CORP.	3,877,000	308,115		0	
747525-10-3	QUALCOMM		.06/30/2020	S. G. COWEN SECURITIES CORP.	3,482,000	319,433		0	
75513E-10-1	RAYTHEON CO RAYTEHON		.04/03/2020	Tax Free Exchange	59,817,000	4,040,572		0	
760759-10-0	REPUBLIC SERVICES INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	5,018,000	407,210		0	
770323-10-3	ROBERT HALF INTERNATIONAL		.06/30/2020	S. G. COWEN SECURITIES CORP.	7,354,000	383,038		0	
784117-10-3	SEI INVESTMENTS COMPANY		.06/30/2020	S. G. COWEN SECURITIES CORP.	5,053,000	272,210		0	
78467J-10-0	SS&C TECHNOLOGIES		.06/30/2020	S. G. COWEN SECURITIES CORP.	31,387,000	1,715,278		0	
82968B-10-3	SIRIUS XM HOLDINGS INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	96,491,000	553,357		0	
831865-20-9	SMITH (A.O.) CORP		.06/30/2020	S. G. COWEN SECURITIES CORP.	8,223,000	383,558		0	
855244-10-9	STARBUCKS CORP		.04/02/2020	S. G. COWEN SECURITIES CORP.	8,642,000	550,549		0	
871607-10-7	SYNOPSYS INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	4,281,000	821,280		0	
87236Y-10-8	TD AMERITRADE HOLDING CORP		.06/30/2020	S. G. COWEN SECURITIES CORP.	7,915,000	284,005		0	
882508-10-4	TEXAS INSTRUMENTS		.06/30/2020	S. G. COWEN SECURITIES CORP.	8,908,000	970,932		0	
88579Y-10-1	3M CO.		.06/30/2020	S. G. COWEN SECURITIES CORP.	3,170,000	493,431		0	
891092-10-8	TORO CO		.06/30/2020	S. G. COWEN SECURITIES CORP.	5,773,000	380,528		0	
907818-10-8	UNION PACIFIC CORP		.04/02/2020	S. G. COWEN SECURITIES CORP.	3,779,000	524,323		0	
91324P-10-2	UNITEDHEALTH GROUP INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	3,184,000	923,623		0	
92345Y-10-6	VERISK ANALYTICS INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	2,486,000	414,203		0	
92826C-83-9	VISA INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	8,282,000	1,585,619		0	
94106L-10-9	WASTE MANAGEMENT INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	4,152,000	434,084		0	
949746-10-1	WELLS FARGO & CO		.04/09/2020	S. G. COWEN SECURITIES CORP.	28,584,000	961,754		0	
983919-10-1	XILINX INC		.06/30/2020	S. G. COWEN SECURITIES CORP.	8,702,000	858,290		0	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	.04/02/2020	Stock Split	28,990,000	0		0	
582688-10-5	METTLER-TOLEDO INTERNATIONAL	D	.06/30/2020	S. G. COWEN SECURITIES CORP.	1,330,000	1,047,981		0	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	.06/05/2020	S. G. COWEN SECURITIES CORP.	17,117,000	499,243		0	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					65,762,648	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		.05/29/2020	Various	7,989,000	798,900		0	
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					798,900	XXX	0	XXX
464287-61-4	ISHARES RUSSELL 1000 GROWTH FUND		.06/30/2020	S. G. COWEN SECURITIES CORP.	17,669,000	3,387,034		0	
9499999	Subtotal - Common Stocks - Mutual Funds					3,387,034	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					69,948,582	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					69,948,582	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					69,948,582	XXX	0	XXX
9999999	Totals					219,403,398	XXX	757,857	XXX

STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/24/2020	Paydown		21,332	21,332	23,123	21,769	.0	(437)	.0	(437)	.0	21,332	.0	.0	.0	.117	02/01/2030	1	
36176F-2S-0	G2 G2 765164 3.640% 10/20/61		06/03/2020	Paydown		86,809	86,809	93,311	87,170	.0	(885)	.0	(885)	.0	86,809	.0	.0	.0	1,065	10/20/2061	1	
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		06/01/2020	Paydown		72,588	72,588	73,894	73,837	.0	(1,249)	.0	(1,249)	.0	72,588	.0	.0	.0	913	09/15/2041	1	
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2020	Paydown		94,411	94,411	96,398	93,840	.0	571	.0	571	.0	94,411	.0	.0	.0	973	11/20/2060	1	
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.703% 02/16/44		06/01/2020	Paydown		80,749	80,749	77,926	79,450	.0	1,299	.0	1,299	.0	80,749	.0	.0	.0	1,884	02/16/2044	1	
38373Y-LK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		06/01/2020	Paydown		934	934	897	935	.0	.0	.0	.0	.0	934	.0	.0	.0	24	11/16/2042	1	
38376G-P3-8	GNR 2011-53 B 3.906% 05/16/51		06/01/2020	Paydown		55,001	55,001	61,337	57,100	.0	(2,099)	.0	(2,099)	.0	55,001	.0	.0	.0	898	05/16/2051	1	
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2020	Paydown		16,981	16,981	17,711	17,126	.0	(145)	.0	(145)	.0	16,981	.0	.0	.0	319	08/20/2026	1	
38378K-DQ-9	GNR 2013-46 10 1.071% 08/16/42		06/01/2020	Paydown		.0	.0	11,831	3,573	.0	(3,573)	.0	(3,573)	.0	.0	.0	.0	.0	(973)	08/16/2042	1	
38379U-CK-0	GNR 2016-2 10 0.825% 04/16/57		06/01/2020	Paydown		.0	.0	232,197	172,772	.0	(172,772)	.0	(172,772)	.0	.0	.0	.0	.0	44,990	04/16/2057	1	
38379U-Q2-5	GNR 2016-140 10 0.909% 05/16/58		06/01/2020	Paydown		.0	.0	89,568	80,177	.0	(80,177)	.0	(80,177)	.0	.0	.0	.0	.0	7,100	05/16/2058	1	
38379U-TJ-5	GNR 2016-72 10 0.888% 12/16/55		06/01/2020	Paydown		.0	.0	659,956	339,933	.0	(339,933)	.0	(339,933)	.0	.0	.0	.0	.0	138,576	12/16/2055	1	
38379U-VS-2	GNR 2016-85 10 1.072% 03/16/57		06/01/2020	Paydown		.0	.0	20,086	16,832	.0	(16,832)	.0	(16,832)	.0	.0	.0	.0	.0	2,893	03/16/2057	1	
38379U-XP-6	GNR 2016-98 10 0.922% 05/16/58		06/01/2020	Paydown		.0	.0	197,840	113,769	.0	(113,769)	.0	(113,769)	.0	.0	.0	.0	.0	24,264	05/16/2058	1	
690353-3C-9	OPIC AGENCY DEBENTURES 1.543% 05/15/24		05/15/2020	Redemption	100.0000	113,636	113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	960	05/15/2024	1	
690353-4W-4	OPIC AGENCY DEBENTURES 0.161% 06/20/27		06/22/2020	Redemption	100.0000	133,333	133,333	133,333	133,333	.0	.0	.0	.0	.0	133,333	.0	.0	.0	767	06/20/2027	1	
690353-5A-1	OPIC AGENCY DEBENTURES 1.543% 05/15/24		05/18/2020	Redemption	100.0000	150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	1,267	05/15/2024	1	
690353-H9-1	OPIC US Agency Floating Rate 1.543% 09/15/22		06/15/2020	Redemption	100.0000	1,399,640	1,399,640	1,399,640	1,399,640	.0	.0	.0	.0	.0	1,399,640	.0	.0	.0	10,152	09/15/2022	1	
690353-L7-0	OPIC VRDN 0.220% 10/10/25		04/10/2020	Redemption	100.0000	208,208	208,208	208,208	208,208	.0	.0	.0	.0	.0	208,208	.0	.0	.0	1,964	10/10/2025	1	
690353-X0-5	OPIC VRDN 1.543% 07/15/25		04/15/2020	Redemption	100.0000	236,111	236,111	236,111	236,111	.0	.0	.0	.0	.0	236,111	.0	.0	.0	2,243	07/15/2025	1	
912810-SL-3	U S TREASURY 2.000% 02/15/50		05/12/2020	Various		3,564,198	3,100,000	3,629,042	.0	.0	(461)	.0	(461)	.0	3,628,581	.0	(64,383)	(64,383)	12,239	02/15/2050	1	
912828-20-6	U S TREASURY 0.625% 05/15/30		06/17/2020	Various		938,865	949,000	937,582	.0	.0	36	.0	36	.0	937,619	.0	1,247	1,247	529	05/15/2030	1	
912828-ZT-0	U S TREASURY 0.250% 05/31/25		06/24/2020	BARCLAYS		1,162,307	1,166,000	1,161,628	.0	.0	8	.0	8	.0	1,161,635	.0	672	672	199	05/31/2025	1	
059999	Subtotal - Bonds - U.S. Governments						8,335,103	7,884,733	9,625,255	3,399,211	.0	(730,418)	.0	(730,418)	.0	8,397,568	.0	(62,464)	(62,464)	253,363	XXX	XXX
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		05/04/2020	Redemption	100.0000	180,000	180,000	180,000	180,000	.0	.0	.0	.0	.0	180,000	.0	.0	.0	5,195	08/01/2031	1FE	
199097-AZ-9	COLUMBUS-FRANKLIN ONTY OH DEVELOPMENT 4.470% 11/15/31		05/01/2020	Redemption	100.0000	65,000	65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	.0	.0	.0	11/15/2031	1FE	
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/02/2020	Various		16,631	16,631	16,631	16,631	.0	.0	.0	.0	.0	16,631	.0	.0	.0	215	06/15/2045	1FE	
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2020	Paydown		139,555	139,555	145,028	144,334	.0	(4,779)	.0	(4,779)	.0	139,555	.0	.0	.0	1,816	08/15/2042	1	
3128PP-NF-7	FGLMC J10358 4.500% 07/01/24		06/01/2020	Paydown		10,414	10,414	10,616	10,507	.0	(93)	.0	(93)	.0	10,414	.0	.0	.0	191	07/01/2024	1	
3128PP-NJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2020	Paydown		8,069	8,069	8,250	8,153	.0	(84)	.0	(84)	.0	8,069	.0	.0	.0	158	07/01/2024	1	
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2020	Paydown		4,683	4,683	4,978	4,837	.0	(154)	.0	(154)	.0	4,683	.0	.0	.0	84	06/01/2025	1	
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2020	Paydown		4,798	4,798	5,101	4,957	.0	(159)	.0	(159)	.0	4,798	.0	.0	.0	90	07/01/2025	1	
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2020	Paydown		21,122	21,122	20,436	20,813	.0	309	.0	309	.0	21,122	.0	.0	.0	261	01/01/2026	1	
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		06/15/2020	Paydown		735	735	765	730	.0	5	.0	5	.0	735	.0	.0	.0	28	08/15/2021	1	
31335A-UL-0	FG FG 660587 4.000% 02/01/46		06/01/2020	Paydown		798,914	798,914	841,170	839,976	.0	(41,062)	.0	(41,062)	.0	798,914	.0	.0	.0	13,617	02/01/2046	1	
313615-AQ-9	FNMA FN 50415 9.000% 03/01/21		06/01/2020	Paydown		29	29	30	29	.0	.0	.0	.0	.0	29	.0	.0	.0	1	03/01/2021	1	
31362T-TU-7	FNMA FN 70763 9.000% 03/01/21		06/01/2020	Paydown		5	5	5	5	.0	.0	.0	.0	.0	5	.0	.0	.0	0	03/01/2021	1	
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2020	Paydown		58,812	58,812	58,077	58,334	.0	478	.0	478	.0	58,812	.0	.0	.0	613	02/25/2032	1	
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2020	Paydown		248	248	253	252	.0	(4)	.0	(4)	.0	248	.0	.0	.0	6	10/01/2035	1	
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		05/04/2020	Paydown		5,030,244	5,030,244	5,098,276	5,022,575	.0	7,669	.0	7,669	.0	5,030,244	.0	.0	.0	69,098	06/25/2020	1	
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		06/01/2020	Paydown		543,959	543,959	549,366	542,977	.0	983	.0	983	.0	543,959	.0	.0	.0	9,031	10/25/2020	1	
3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		06/01/2020	Paydown		10,929	10,929	10,983	10,901	.0	28	.0	28	.0	10,929	.0	.0	.0	227	11/25/2020	1	
3137A8-PP-7	FHMS FHMS K012 A2 4.186% 12/25/20		06/01/2020	Paydown		14,951	14,951	14,858	14,903	.0	48	.0	48	.0	14,951	.0	.0	.0	266	12/25/2020	1	
3137AF-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		06/01/2020	Paydown		225,995	225,995	252,126	235,033	.0	(9,038)	.0	(9,038)	.0	225,995	.0	.0	.0	3,860	06/15/2031	1	
3137AP-PA-2	FHLMC FHMS K018 X1 1.445% 01/25/22		06/01/2020	Paydown		.0	.0	175,572	32,267	.0	(32,267)	.0	(32,267)	.0	.0	.0	.0	.0	10,376	01/25/2022	1	
3137AV-XP-7	FHR FHMS K022 X1 1.317% 07/25/22		06/01/2020	Paydown		.0	.0	51,885	13,324	.0	(13,324)	.0	(13,324)	.0	.0	.0	.0	.0	2,721	07/25/2022	1FE	
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		06/01/2020	Paydown		223,656	223,656	209,470	191,035	.0	32,239	.0	32,239	.0	223,656	.0	.0	.0	4,040	03/15/2043	1	
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2020	Paydown		281,122	281,122	261,861	270,895	.0	10,227	.0	10,227	.0	281,122	.0	.0	.0	1,857	07/15/2042	1	

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STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2020	Paydown		1,703	1,703	1,690	1,696	.0	.7	.0	.7	.0	1,703	.0	.0	.0	.25	05/15/2044	1
3137BM-7D-2	FHMS FHMS K051 X1 0.679% 09/25/25		06/01/2020	Paydown		.0	.0	20,613	12,198	.0	(12,198)	.0	(12,198)	.0	.0	.0	.0	.0	1,207	09/25/2025	1
3137BV-ZA-7	FHMS FHMS K063 X1 0.421% 01/25/27		06/01/2020	Paydown		.0	.0	8,770	6,193	.0	(6,193)	.0	(6,193)	.0	.0	.0	.0	.0	518	01/25/2027	1FE
31384Q-PN-7	FNMA FN 530629 3.692% 04/01/30		06/01/2020	Paydown		1,338	1,338	1,326	1,253	.0	.85	.0	.85	.0	1,338	.0	.0	.0	.25	04/01/2030	1
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2020	Paydown		100,550	100,550	97,643	98,491	.0	2,059	.0	2,059	.0	100,550	.0	.0	.0	1,235	01/01/2027	1
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2020	Paydown		135,064	135,064	138,715	137,985	.0	(2,920)	.0	(2,920)	.0	135,064	.0	.0	.0	1,973	09/01/2032	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2020	Paydown		39,625	39,625	41,606	41,474	.0	(1,849)	.0	(1,849)	.0	39,625	.0	.0	.0	651	09/01/2043	1
3138EP-YZ-1	FN FN AL7027 3.586% 06/01/45		06/01/2020	Paydown		36,928	36,928	36,266	36,284	.0	644	.0	644	.0	36,928	.0	.0	.0	.563	06/01/2045	1
3138LA-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2020	Paydown		16,962	16,962	16,288	16,681	.0	281	.0	281	.0	16,962	.0	.0	.0	198	08/01/2023	1
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2020	Paydown		29,718	29,718	31,780	31,320	.0	(1,601)	.0	(1,601)	.0	29,718	.0	.0	.0	433	01/01/2033	1
3138XT-UL-7	FNMA AW4186 FN AW4186 3.500% 05/01/44		06/01/2020	Paydown		895,350	895,350	895,455	895,322	.0	.28	.0	.28	.0	895,350	.0	.0	.0	13,019	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2020	Paydown		12,152	12,152	11,639	11,899	.0	253	.0	253	.0	12,152	.0	.0	.0	.293	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2020	Paydown		24,250	24,250	25,971	24,977	.0	(726)	.0	(726)	.0	24,250	.0	.0	.0	396	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2020	Paydown		25,635	25,635	24,766	25,118	.0	517	.0	517	.0	25,635	.0	.0	.0	638	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2020	Paydown		59,226	59,226	63,710	61,235	.0	(2,009)	.0	(2,009)	.0	59,226	.0	.0	.0	1,425	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2020	Paydown		67,661	67,661	73,540	69,672	.0	(2,011)	.0	(2,011)	.0	67,661	.0	.0	.0	1,679	08/25/2033	1
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2020	Paydown		259,840	259,840	252,214	256,286	.0	3,554	.0	3,554	.0	259,840	.0	.0	.0	5,896	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2020	Paydown		45,255	45,255	50,092	44,650	.0	605	.0	605	.0	45,255	.0	.0	.0	1,333	03/25/2029	1
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		06/01/2020	Paydown		413,963	413,963	418,750	413,586	.0	378	.0	378	.0	413,963	.0	.0	.0	7,752	10/25/2024	1
31398F-YA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2020	Paydown		10,043	10,043	9,607	9,908	.0	135	.0	135	.0	10,043	.0	.0	.0	158	11/25/2024	1
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		06/01/2020	Paydown		236,756	236,756	241,935	237,345	.0	(589)	.0	(589)	.0	236,756	.0	.0	.0	4,439	09/15/2024	1
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2020	Paydown		29,154	29,154	29,282	29,143	.0	.11	.0	.11	.0	29,154	.0	.0	.0	517	09/15/2024	1
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		06/01/2020	Paydown		112,332	112,332	106,786	111,173	.0	1,160	.0	1,160	.0	112,332	.0	.0	.0	1,899	10/15/2024	1
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2020	Paydown		31,716	31,716	33,371	32,123	.0	(407)	.0	(407)	.0	31,716	.0	.0	.0	529	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2020	Paydown		18,283	18,283	17,495	18,056	.0	228	.0	228	.0	18,283	.0	.0	.0	297	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2020	Paydown		40,883	40,883	42,665	40,826	.0	56	.0	56	.0	40,883	.0	.0	.0	753	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2020	Paydown		49,492	49,492	53,792	50,079	.0	(587)	.0	(587)	.0	49,492	.0	.0	.0	918	09/25/2025	1
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		06/01/2020	Paydown		37,484	37,484	36,852	37,300	.0	185	.0	185	.0	37,484	.0	.0	.0	702	03/15/2025	1
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2020	Paydown		17,641	17,641	16,737	17,387	.0	254	.0	254	.0	17,641	.0	.0	.0	294	02/15/2025	1
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2020	Paydown		39,191	39,191	39,436	39,175	.0	.17	.0	.17	.0	39,191	.0	.0	.0	715	04/15/2025	1
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2020	Paydown		18,598	18,598	18,407	18,463	.0	135	.0	135	.0	18,598	.0	.0	.0	343	08/01/2033	1
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2020	Paydown		284,610	284,610	289,591	287,668	.0	(3,058)	.0	(3,058)	.0	284,610	.0	.0	.0	5,324	10/01/2048	1
3140JG-AM-7	FN FN BNO011 4.000% 08/01/48		06/01/2020	Paydown		277,806	277,806	282,798	282,699	.0	(4,893)	.0	(4,893)	.0	277,806	.0	.0	.0	4,752	08/01/2048	1
3140JG-WT-8	FN FN BNO657 4.000% 09/01/48		06/01/2020	Paydown		1,243,766	1,243,766	1,246,487	1,246,385	.0	(2,619)	.0	(2,619)	.0	1,243,766	.0	.0	.0	20,466	09/01/2048	1
31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2020	Paydown		7,934	7,934	8,033	8,000	.0	(67)	.0	(67)	.0	7,934	.0	.0	.0	182	01/01/2038	1
31414M-WH-3	FNMA FN 970737 5.000% 11/01/23		06/01/2020	Paydown		11,742	11,742	12,256	11,959	.0	(217)	.0	(217)	.0	11,742	.0	.0	.0	245	11/01/2023	1
31416X-LG-3	FNON FN AB2126 3.000% 01/01/26		06/01/2020	Paydown		143,450	143,450	140,648	141,718	.0	1,732	.0	1,732	.0	143,450	.0	.0	.0	1,784	01/01/2026	1
31417C-LJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2020	Paydown		32,787	32,787	32,726	32,725	.0	.62	.0	.62	.0	32,787	.0	.0	.0	381	08/01/2032	1
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2020	Paydown		72,262	72,262	72,194	72,182	.0	.80	.0	.80	.0	72,262	.0	.0	.0	927	07/01/2033	1
31417Y-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2020	Paydown		35,431	35,431	35,730	35,550	.0	(119)	.0	(119)	.0	35,431	.0	.0	.0	601	01/01/2025	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2020	Paydown		19,145	19,145	19,696	19,347	.0	(202)	.0	(202)	.0	19,145	.0	.0	.0	369	08/01/2024	1
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		06/01/2020	Paydown		58,931	58,931	61,307	60,598	.0	(1,667)	.0	(1,667)	.0	58,931	.0	.0	.0	1,089	01/01/2031	1
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		06/01/2020	Paydown		16,775	16,775	17,247	17,165	.0	(390)	.0	(390)	.0	16,775	.0	.0	.0	251	08/01/2033	1
31418M-UL-7	FNMA FN ADO266 5.500% 09/01/22		06/01/2020	Paydown		12,033	12,033	12,706	12,227	.0	(194)	.0	(194)	.0	12,033	.0	.0	.0	272	09/01/2022	1
31418X-Z0-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2020	Paydown		39,421	39,421	40,056	39,966	.0	(545)	.0	(545)	.0	39,421	.0	.0	.0	566	12/01/2025	1
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2020	Paydown		25,781	25,781	26,224	25,998	.0	(217)	.0	(217)	.0	25,781	.0	.0	.0	375	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/04/2020	Redemption	100.0000	714,553	714,553	714,553	714,553	.0	.0	.0	.0	.0	714,553	.0	.0	.0	8,323	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/02/2020	Various		128,230	128,230	128,230	128,230	.0	.0	.0	.0	.0	128,230	.0	.0	.0	1,644	08/01/2046	1FE
60637B																					

STATEMENT AS OF JUNE 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/03/2020	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,798	12/01/2021	1FE	
677560-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/02/2020	Various		167,893	167,893	167,893	167,893	0	0	0	0	0	167,893	0	0	0	40,072	03/01/2036	1FE	
677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/03/2020	Various		210,894	210,894	210,894	210,894	0	0	0	0	0	210,894	0	0	0	2,636	09/01/2037	1FE	
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		05/15/2020	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	2,280	11/15/2037	1FE	
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		04/02/2020	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,906	07/01/2035	1FE	
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		05/04/2020	Redemption 100.0000		35,316	35,316	35,271	35,273	0	43	0	43	0	35,316	0	0	0	456	09/01/2047	1FE	
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2020	Various		133,862	133,862	133,862	133,862	0	0	0	0	0	133,862	0	0	0	12,599	10/25/2043	1FE	
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/03/2020	Paydown		33,813	33,813	33,813	33,813	0	0	0	0	0	33,813	0	0	0	233	10/25/2037	1FE	
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		04/04/2020	Redemption 100.0000		20,053	20,053	20,053	20,053	0	0	0	0	0	20,053	0	0	0	3,519	10/25/2037	1FE	
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/03/2020	Various		345,084	345,084	345,263	345,231	0	(147)	0	(147)	0	345,084	0	0	0	4,359	06/25/2042	1FE	
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2020	Various		17,284	17,284	17,284	17,284	0	0	0	0	0	17,284	0	0	0	957	08/25/2042	1FE	
3199999 Subtotal - Bonds - U.S. Special Revenues						22,255,301	22,255,301	22,662,532	15,236,820	0	(81,894)	0	(81,894)	0	22,255,301	0	0	0	341,618	XXX	XXX	
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2020	Paydown		5,663	5,663	4,884	5,231	0	432	0	432	0	5,663	0	0	0	177	05/25/2033	1FM	
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2020	Paydown		31,270	31,270	31,792	31,620	0	(351)	0	(351)	0	31,270	0	0	0	627	11/15/2048	1FE	
00724P-AB-5	ADOBE INC 1.900% 02/01/25		05/04/2020	JANE STREET EXECUTION SERVICES		1,439,693	1,378,000	1,376,207	0	0	88	0	88	0	1,376,295	0	63,398	63,398	6,764	02/01/2025	1FE	
008414-AB-0	ABMT 2013-1 B1 3.604% 07/25/43		06/01/2020	Paydown		291,733	291,733	296,417	295,115	0	(3,381)	0	(3,381)	0	291,733	0	0	0	4,490	07/25/2043	1FM	
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2020	Paydown		948,771	948,771	919,304	919,917	0	28,854	0	28,854	0	948,771	0	0	0	13,537	11/25/2044	1FM	
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2020	Paydown		872,993	872,993	883,906	883,869	0	(10,876)	0	(10,876)	0	872,993	0	0	0	13,405	03/25/2045	1FM	
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		06/01/2020	Paydown		331,653	331,653	336,421	336,947	0	(5,294)	0	(5,294)	0	331,653	0	0	0	4,487	06/25/2045	1FM	
00842A-CB-3	ABMT 2015-4 B1 3.571% 06/25/45		06/01/2020	Paydown		38,970	38,970	39,845	39,575	0	(605)	0	(605)	0	38,970	0	0	0	581	06/25/2045	1FM	
00842E-AS-0	ABMT 2016-2 B1 3.794% 03/25/46		06/01/2020	Paydown		39,641	39,641	39,170	39,221	0	420	0	420	0	39,641	0	0	0	627	03/25/2046	1FM	
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2020	Paydown		472,145	472,145	478,342	474,925	0	(2,779)	0	(2,779)	0	472,145	0	0	0	6,890	12/25/2045	1FM	
01877X-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2020	Various		47,845	47,845	44,940	44,657	0	3,189	0	3,189	0	47,845	0	0	0	1,098	12/31/2025	2FE	
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2020	Paydown		13,059	13,059	10,943	10,943	0	2,116	0	2,116	0	13,059	0	0	0	322	09/25/2037	1FM	
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,999,331	5,000,000	4,999,094	4,999,300	0	31	0	31	0	4,999,331	0	0	0	88,108	04/28/2026	2FE	
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,992,136	5,000,000	4,991,287	4,991,887	0	250	0	250	0	4,992,136	0	0	0	98,750	05/15/2028	2FE	
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		06/23/2020	ROBERT W. BAIRD		4,060,031	4,262,499	4,262,499	4,262,499	0	0	0	0	0	4,262,499	0	(202,468)	(202,468)	133,973	02/15/2029	1FE	
023764-AA-1	AAL 3.650% 06/15/28		06/15/2020	Redemption 100.0000		35,438	35,438	35,438	35,438	0	0	0	0	0	35,438	0	0	0	647	12/15/2027	1FE	
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2020	Redemption 100.0000		189,428	189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	3,173	10/15/2029	1FE	
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		06/24/2020	ROBERT W. BAIRD		8,018,777	8,331,196	8,298,005	8,307,939	0	1,306	0	1,306	0	8,309,244	0	(290,468)	(290,468)	282,121	07/15/2027	1FE	
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2020	Redemption 100.0000		125,203	125,203	125,203	125,203	0	0	0	0	0	125,203	0	0	0	1,878	10/15/2028	1FE	
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2020	Paydown		124,783	124,783	123,223	123,489	0	1,294	0	1,294	0	124,783	0	0	0	2,308	10/01/2026	1FE	
025816-BR-9	AMERICAN EXPRESS CO 3.000% 10/30/24		06/10/2020	GOLDMAN SACHS		1,545,013	1,432,000	1,488,077	0	0	(4,570)	0	(4,570)	0	1,483,508	0	61,506	61,506	26,492	10/30/2024	1FE	
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		06/01/2020	Paydown		4,065	4,065	4,053	3,931	0	134	0	134	0	4,065	0	0	0	61	09/25/2035	1FM	
02666U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2020	Paydown		27,610	27,610	27,609	27,494	0	116	0	116	0	27,610	0	0	0	452	10/17/2036	1FE	
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2020	Paydown		22,436	22,436	22,435	22,421	0	15	0	15	0	22,436	0	0	0	324	04/17/2052	1FE	
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2020	Paydown		0	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		06/08/2020	Paydown		2,646,909	2,646,909	2,705,637	2,651,772	0	(4,864)	0	(4,864)	0	2,646,909	0	0	0	31,595	11/08/2021	1FE	
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		04/30/2020	JEFFERIES & CO		173,469	150,000	179,268	179,266	0	(233)	0	(233)	0	179,033	0	(5,564)	(5,564)	5,574	02/01/2046	2FE	
037833-CG-3	APPLE INC 3.000% 02/09/24		04/02/2020	SECURITIES		1,234,153	1,166,000	1,165,487	1,165,686	0	19	0	19	0	1,165,705	0	68,447	68,447	23,029	02/09/2024	1FE	
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2FE	
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		06/20/2020	Paydown		1,220,680	1,220,680	1,220,680	1,220,680	0	0	0	0	0	1,220,680	0	0	0	11,964	10/20/2020	1FE	
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2020	Paydown		107,399	107,399	110,084	108,658	0	(1,259)	0	(1,259)	0	107,399	0	0	0	1,533	03/10/2033	1FM	
05846X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2020	Paydown		8,124	8,124	7,670	7,745	0	379	0	379	0	8,124	0	0	0	217	10/25/2034	1FM	
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2020	Paydown		14,936	14,936	14,813	14,851	0	86	0	86	0	14,936	0	0	0	338	11/25/2035	1FM	
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2020	Paydown		6,945	6,945	7,227	7,970	0	(1,025)	0	(1,025)	0	6,945	0	0	0	232	01/25/2037	3FM	

E05.2

STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
06406R-AE-7	BANK OF NY MELLON CORP 2.950% 01/29/23		04/07/2020	HONG KONG SHANGHAI BK		1,487,861	1,449,000	1,491,799	0	0	(3,496)	0	(3,496)	0	1,488,303	0	(442)	(442)	29,660	01/29/2023	1FE
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		06/05/2020	MARKET AXESS		147,538	144,000	149,820	0	0	(278)	0	(278)	0	149,543	0	(2,005)	(2,005)	2,563	07/15/2027	2FE
097023-CU-7	BOEING CO 5.040% 05/01/27		06/16/2020	BANK OF AMERICA SEC		397,738	355,000	355,000	0	0	0	0	0	355,000	0	42,738	42,738	2,187	05/01/2027	2FE	
09774X-AG-7	BOC 1998-A B1 7.430% 04/15/28		06/01/2020	Paydown		0	435,883	0	0	0	0	0	0	0	0	0	0	0	8,533	04/15/2028	6FE
10112R-AZ-7	BOSTON PROPERTIES LP 3.200% 01/15/25		06/18/2020			1,407,539	1,308,000	1,365,147	0	0	(4,942)	0	(4,942)	0	1,360,204	0	47,334	47,334	18,254	01/15/2025	2FE
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		06/01/2020	Paydown		0	6,551	1,214	882	0	332	0	332	0	1,214	0	0	0	0	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		06/01/2020	Paydown		155,741	155,741	155,648	155,741	0	0	0	0	155,741	0	0	0	0	3,448	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.176% 11/10/47		06/01/2020	Paydown		0	0	20,225	11,895	0	(11,895)	0	(11,895)	0	0	0	0	0	1,359	11/10/2047	1FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2020	Paydown		1,386	1,386	1,427	1,386	0	(16)	0	(16)	0	1,386	0	0	0	24	07/10/2048	1FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2020	Paydown		7,522	7,522	7,522	7,524	0	(2)	0	(2)	0	7,522	0	0	0	103	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2020	Paydown		96,103	96,103	96,103	96,041	0	62	0	62	0	96,103	0	0	0	1,230	03/10/2031	1FM
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		06/01/2020	Paydown		12,357	12,357	5,297	9,937	0	8,419	0	8,419	0	12,357	0	0	0	0	11/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		06/01/2020	Paydown		86,713	86,713	89,312	87,432	0	(718)	0	(718)	0	86,713	0	0	0	1,353	02/10/2047	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2020	Paydown		104,702	104,702	104,464	104,443	0	259	0	259	0	104,702	0	0	0	1,372	08/25/2043	1FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.915% 09/25/44		06/01/2020	Paydown		131,420	131,420	131,010	131,051	0	370	0	370	0	131,420	0	0	0	2,242	09/25/2044	1FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.915% 09/25/44		06/01/2020	Paydown		159,113	159,113	159,007	158,964	0	149	0	149	0	159,113	0	0	0	2,715	09/25/2044	1FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.982% 10/25/44		06/01/2020	Paydown		230,574	230,574	235,609	233,997	0	(3,423)	0	(3,423)	0	230,574	0	0	0	3,833	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2020	Paydown		221,167	221,167	221,392	221,507	0	(339)	0	(339)	0	221,167	0	0	0	2,728	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.861% 12/25/44		06/01/2020	Paydown		278,794	278,794	292,439	286,854	0	(8,060)	0	(8,060)	0	278,794	0	0	0	4,454	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.944% 01/25/45		06/01/2020	Paydown		687,634	687,634	699,238	693,970	0	(6,336)	0	(6,336)	0	687,634	0	0	0	11,154	01/25/2045	1FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2020	Paydown		124,766	124,766	124,510	124,504	0	262	0	262	0	124,766	0	0	0	2,018	09/25/2057	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/10/2020	Various		43,587	43,587	43,587	43,587	0	0	0	0	43,587	0	0	0	0	855	01/10/2036	2FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2020	Paydown		22,997	23,448	23,448	20,551	0	2,446	0	2,446	0	22,997	0	0	0	553	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2020	Paydown		17,024	17,024	16,685	16,973	0	51	0	51	0	17,024	0	0	0	381	05/25/2035	3FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2020	Paydown		40,519	40,519	36,712	35,520	0	4,999	0	4,999	0	40,519	0	0	0	1,034	08/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2020	Paydown		44,851	44,851	41,487	40,381	0	4,470	0	4,470	0	44,851	0	0	0	959	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2020	Paydown		18,458	18,458	22,089	21,224	0	(2,766)	0	(2,766)	0	18,458	0	0	0	524	11/25/2035	1FM
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		06/01/2020	Paydown		12,088	11,955	10,256	9,762	0	2,326	0	2,326	0	12,088	0	0	0	260	11/25/2035	1FM
126694-JX-7	CIHL 2005-24 A7 5.500% 11/25/35		06/01/2020	Paydown		11,757	14,679	12,422	12,122	0	(365)	0	(365)	0	11,757	0	0	0	366	11/25/2035	1FM
12695-AA-3	CVS HEALTH PP 3.416% 10/10/38		06/10/2020	Various		51,646	51,646	51,646	51,646	0	0	0	0	51,646	0	0	0	0	735	10/10/2038	2
13213P-AA-8	Cambrian VRDN 0.240% 02/01/31		06/01/2020	Redemption	100.0000	65,500	65,500	65,500	65,500	0	0	0	0	65,500	0	0	0	0	531	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.271% 02/18/35		06/01/2020	Paydown		7,863	7,863	7,858	7,794	0	69	0	69	0	7,863	0	0	0	174	02/18/2035	1FM
15135B-AS-0	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		1,152,000	1,152,000	1,152,000	1,152,000	0	0	0	0	1,152,000	0	0	0	22,496	12/15/2029	3FE	
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		2,500,000	2,500,000	2,503,000	2,500,769	0	(769)	0	(769)	0	2,500,000	0	0	0	32,717	05/01/2020	1FE
173100-AR-9	CMST 2006-6 B1 6.000% 11/25/36		06/01/2020	Paydown		0	(3,657)	(1,801)	(2,186)	0	2,186	0	2,186	0	0	0	0	0	55	11/25/2036	5FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2020	Paydown		48,815	48,815	50,278	49,205	0	(391)	0	(391)	0	48,815	0	0	0	802	09/10/2046	1FM
17322N-AA-2	CMITI 2014-J1 A1 3.500% 06/25/44		06/01/2020	Paydown		309,709	309,709	310,822	310,777	0	(1,068)	0	(1,068)	0	309,709	0	0	0	4,320	06/25/2044	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	0	326	04/25/2047	2FE
198280-AD-1	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		06/01/2020	Maturity		2,000,000	2,000,000	2,011,600	2,007,839	0	(7,839)	0	(7,839)	0	2,000,000	0	0	0	33,000	06/01/2020	1FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		06/17/2020	Various		1,162,977	1,021,000	1,123,100	0	0	(7,746)	0	(7,746)	0	1,115,354	0	47,623	47,623	24,829	06/01/2025	1FE
22540A-BT-4	CSFB 1997-1R 1M5 7.634% 09/30/24		04/01/2020	Various		49	49	49	0	0	38	0	38	0	49	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 1997-1R 1M5 7.634% 09/30/24		06/01/2020	Paydown		13	13	13	3	0	10	0	10	0	13	0	0	0	0	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2020	Paydown		2,772	2,667	2,693	2,693	0	78	0	78	0	2,772	0	0	0	63	06/25/2033	1FM
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		04/09/2020	US BANCORP		155,915	150,000	158,840	158,837	0	(305)	0	(305)	0	158,532	0	(2,617)	(2,617)	3,391	09/01/2027	2FE
22970-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2020	Various		24,864	24,864	24,864	24,864	0	0	0	0	24,864	0	0	0	0	424	05/15/2034	1FE
23305X-AA-9	DBUS 2011-LC2A A1 3.527% 07/10/44		06/01/2020	Paydown		163,855	163,855	165,486	163,916	0	(61)	0	(61)	0	163,855	0	0	0	2,410	07/10/2044	1FM
233293-AP-4	DPL INC 4.350% 04/15/29		04/01/2020	Tax Free Exchange		5,447,135	5,500,000	5,444,900	5,445,707	0	1,428	0	1,428	0	5,447,135	0	0	0	119,825	04/15/2029	3FE
233851-BV-5	DAHLER FINANCE NA LLC 2.450% 05/18/20		05/18/2020	Maturity		2,700,000	2,700,000	2,704,698	0												

STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2020	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.58	04/20/2049	2FE
26442C-AJ-3	DUKE ENERGY CAROLINAS 4.300% 06/15/20		06/15/2020	Various		2,000,000	2,000,000	2,013,600	2,000,750	.0	(750)	.0	(750)	.0	2,000,000	.0	.0	.0	43,000	06/15/2020	1FE
26875P-AU-5	EOG RESOURCES 4.375% 04/15/30		06/03/2020	BANK OF AMERICA SEC J P MORGAN SEC FIXED INC		1,134,102	949,000	975,917	.0	.0	(325)	.0	(325)	.0	975,592	.0	158,510	158,510	5,882	04/15/2030	1FE
26884L-AH-2	EQT CORP 6.125% 02/01/25		04/08/2020			965,545	1,126,000	1,128,556	.0	.0	(104)	.0	(104)	.0	1,128,452	.0	(162,907)	(162,907)	15,709	02/01/2025	3FE
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Maturity		4,000,000	4,000,000	3,999,740	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	130,000	04/01/2020	2FE
29377J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2020	Paydown		59,555	59,555	53,228	53,562	.0	5,993	.0	5,993	.0	59,555	.0	.0	.0	560	03/25/2043	1FM
29378C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2020	Paydown		512,317	512,317	506,553	507,192	.0	5,125	.0	5,125	.0	512,317	.0	.0	.0	7,491	02/25/2048	1FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2020	Paydown		15,940	15,911	12,266	12,525	.0	3,415	.0	3,415	.0	15,940	.0	.0	.0	370	09/25/2035	1FM
341081-FZ-5	FLORIDA PR & LT CO 2.850% 04/01/25		04/06/2020	SECURITIES		631,284	600,000	599,388	.0	.2	.0	.2	.0	599,390	.0	31,894	31,894	.0	523	04/01/2025	1FE
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		04/30/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	241	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2020	Paydown		36,538	36,538	36,623	36,612	.0	(75)	.0	(75)	.0	36,538	.0	.0	.0	930	04/30/2047	2FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		2,038,208	2,000,000	2,183,920	2,048,520	.0	(10,312)	.0	(10,312)	.0	2,038,208	.0	.0	.0	41,667	12/15/2021	2FE
35137L-AD-7	FOX CORP 5.476% 01/25/39		04/01/2020	Tax Free Exchange		5,021,846	5,000,000	5,022,660	5,022,026	.0	(180)	.0	(180)	.0	5,021,846	.0	.0	.0	188,618	01/25/2039	2FE
35137L-AE-5	FOX CORP 5.576% 01/25/49		04/01/2020	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	76,825	01/25/2049	2FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2020	Paydown		540,426	540,426	551,234	540,854	.0	(428)	.0	(428)	.0	540,426	.0	.0	.0	11,098	05/10/2045	1FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2020	Paydown		255,579	255,579	263,237	257,321	.0	(1,742)	.0	(1,742)	.0	255,579	.0	.0	.0	4,067	08/10/2046	1FM
3622M-AB-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2020	Paydown		9,393	9,393	9,409	9,694	.0	(301)	.0	(301)	.0	9,393	.0	.0	.0	274	05/25/2037	3FM
3622M-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2020	Paydown		24,029	25,001	20,439	23,465	.0	564	.0	564	.0	24,029	.0	.0	.0	608	05/25/2037	1FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/03/2020	Paydown		748,151	748,151	770,566	748,697	.0	(547)	.0	(547)	.0	748,151	.0	.0	.0	12,142	08/10/2043	1FM
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2020	Various		39,493	39,493	39,493	39,493	.0	.0	.0	.0	.0	39,493	.0	.0	.0	960	01/15/2026	2
36960A-BV-4	GENERAL ELECTRIC CO 3.450% 05/01/27		04/14/2020	STIFEL NICHOLAS		401,131	390,000	389,396	.0	.0	.0	.0	.0	389,396	.0	11,735	11,735	.0	05/01/2027	2FE	
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		04/17/2020	TENDER OFFER		289,870	287,000	321,406	290,407	.0	(1,489)	.0	(1,489)	.0	288,918	.0	952	952	7,569	09/16/2020	2FE
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		05/14/2020	TENDER OFFER		880,475	859,000	926,855	869,541	.0	(3,940)	.0	(3,940)	.0	865,601	.0	14,874	14,874	34,432	01/07/2021	2FE
37940X-AA-0	GLOBAL PAYMENTS INC 2.650% 02/15/25		04/09/2020	MARKET AXESS		150,995	150,000	151,155	.0	(57)	.0	(57)	.0	151,098	.0	(103)	(103)	2,650	02/15/2025	2FE	
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		06/17/2020	Paydown		38,840	38,840	38,166	38,319	.0	521	.0	521	.0	38,840	.0	.0	.0	622	04/15/2037	1FE
38141G-WN-0	GOLDMAN SACHS GROUP INC 2.020% 07/24/23		06/02/2020	RBC/DALIN		1,349,738	1,363,000	1,379,007	.0	(2,370)	.0	(2,370)	.0	1,376,637	.0	(26,899)	(26,899)	23,013	07/24/2023	2FE	
398905-AL-3	GROUP 1 AUTOMOTIVE INC 5.250% 12/15/23		04/02/2020	Call 102.6250		307,875	300,000	285,000	287,592	.0	707	.0	707	.0	288,299	.0	11,701	11,701	12,556	12/15/2023	3FE
40434L-AA-3	HP INC 2.200% 06/17/25		06/11/2020	BNP SECURITIES		5,045,950	5,000,000	4,988,450	.0	.0	.0	.0	.0	4,988,450	.0	57,500	57,500	.0	06/11/2025	2FE	
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		06/25/2020	Paydown		3,883,709	3,883,709	3,995,973	3,988,028	.0	(104,318)	.0	(104,318)	.0	3,883,709	.0	.0	.0	59,267	10/25/2023	1FE
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		06/25/2020	Paydown		776,723	776,723	776,688	776,668	.0	55	.0	55	.0	776,723	.0	.0	.0	11,853	02/25/2024	1FE
437089-AE-5	INHSL 2006-1 A5 6.522% 05/25/36		06/01/2020	Paydown		11,002	11,002	11,785	11,171	.0	10,831	.0	10,831	.0	11,002	.0	.0	.0	64	05/25/2036	1FM
46187B-AA-1	IHSFR 2017-SFR2 A 1.044% 12/17/36		06/17/2020	Paydown		113,066	113,066	113,066	113,066	.0	.0	.0	.0	.0	113,066	.0	.0	.0	1,257	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		352	352	352	352	.0	.0	.0	.0	.0	352	.0	.0	.0	9	09/25/2035	1FM
46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		06/01/2020	Paydown		3,925	3,925	3,933	2,998	.0	927	.0	927	.0	3,925	.0	.0	.0	109	02/25/2036	1FM
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		06/01/2020	Paydown		202,852	202,852	207,638	.0	(4,786)	.0	(4,786)	.0	202,852	.0	.0	.0	1,799	07/25/2050	1FE	
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2020	Paydown		118,033	118,033	131,293	129,883	.0	(11,850)	.0	(11,850)	.0	118,033	.0	.0	.0	2,330	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2020	Paydown		130,316	130,316	134,225	133,690	.0	(3,374)	.0	(3,374)	.0	130,316	.0	.0	.0	2,063	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2020	Paydown		111,418	111,418	109,573	109,740	.0	1,677	.0	1,677	.0	111,418	.0	.0	.0	1,501	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2020	Paydown		58,897	58,897	58,863	58,863	.0	.28	.0	.28	.0	58,897	.0	.0	.0	952	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2020	Paydown		56,863	56,863	56,827	56,833	.0	31	.0	31	.0	56,863	.0	.0	.0	811	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2020	Paydown		120,820	120,820	120,785	120,772	.0	47	.0	47	.0	120,820	.0	.0	.0	1,765	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2020	Paydown		321,467	321,467	319,323	319,572	.0	1,895	.0	1,895	.0	321,467	.0	.0	.0	4,130	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2020	Paydown		80,826	80,826	80,763	80,775	.0	50	.0	50	.0	80,826	.0	.0	.0	1,279	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2020	Paydown		93,402	93,402	93,325	93,325	.0	.77	.0	.77	.0	93,402	.0	.0	.0	1,612	03/17/2070	1FE
46628S-AJ-2	JPMCC 2006-WF1 A6 6.000% 07/25/36		06/01/2020	Paydown		29,583	29,583	17,015	13,216	.0	16,367	.0	16,367	.0	29,583	.0	.0	.0	258	07/25/2036	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2020	Paydown		41,062	41,062	41,472	41,069	.0	(7)	.0	(7)	.0	41,062	.0	.0	.0	912	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2020	Paydown		189,498	189,498	191,393	189,816	.0	(318)	.0	(318)	.0	189,498	.0	.0	.0	2,635	01/15/2046	1FM
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STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
48249Y-AA-3	KSBA 2016-1 A 2.667% 03/25/42		06/25/2020	Paydown		.0	.0	.7,123	.7,123	.0	(7,129)	.0	(7,129)	.0	.0	.0	.0	.0	.974	03/25/2042	1FE	
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		06/15/2020	Paydown		3,531,481	3,531,481	3,531,443	3,531,453	.0	.28	.0	.28	.0	3,531,481	.0	.0	.0	.67,540	03/15/2024	1FE	
50076Q-AR-7	KRAFT FOODS GROUP INC-W/I 6.875% 01/26/39		05/11/2020	Various		1,306,000	1,584,040	1,669,107	.0	.0	(3,192)	.0	(3,192)	.0	1,665,915	.0	(81,875)	(81,875)	.66,571	01/26/2039	3FE	
50076Q-AZ-9	KRAFT FOODS GROUP INC-W/I 3.500% 06/06/22		05/19/2020	TENDER OFFER		6,240,000	6,000,000	6,110,372	6,040,017	.0	(6,107)	.0	(6,107)	.0	6,033,910	.0	206,090	206,090	.95,083	06/06/2022	3FE	
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2020	Paydown		45,916	44,642	42,766	42,766	.0	3,150	.0	3,150	.0	45,916	.0	.0	.0	.1,316	11/25/2036	3FM	
52521H-AD-5	LMT 2006-9 1A4 5.750% 04/25/37		06/01/2020	Paydown		4,956	4,888	4,006	4,098	.0	859	.0	859	.0	4,956	.0	.0	.0	.127	01/25/2037	2FM	
52522H-AN-2	LXS 2006-8 3A5 5.019% 06/25/36		06/01/2020	Paydown		11,861	11,575	10,902	10,902	.0	958	.0	958	.0	11,861	.0	.0	.0	.256	06/25/2036	1FM	
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2020	Paydown		.0	(465)	(366)	(438)	.0	438	.0	438	.0	.0	.0	.0	.0	.(110)	11/25/2036	3FM	
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		06/01/2020	Paydown		.0	5,249	3,413	4,084	.0	(4,084)	.0	(4,084)	.0	.0	.0	.0	.0	.72	04/25/2037	1FM	
52524P-AL-6	LXS 2007-6 3A5 4.616% 05/25/37		06/01/2020	Paydown		27,108	27,108	21,250	23,762	.0	3,346	.0	3,346	.0	27,108	.0	.0	.0	.495	05/25/2037	1FM	
552953-CF-6	MGM MIRAGE INC 5.500% 04/15/27		04/15/2020	SUMRIDGE PARTNERS		1,325,500	1,400,000	1,400,000	1,400,000	.0	.0	.0	.0	.0	1,400,000	.0	(74,500)	(74,500)	.38,867	04/15/2027	3FE	
571903-BC-6	MARIOTT INTERNATIONAL-CL A 2.125% 10/03/22		06/22/2020	TENDER OFFER		1,470,610	1,478,000	1,482,050	.0	.0	(613)	.0	(613)	.0	1,481,437	.0	(10,827)	(10,827)	.22,596	10/03/2022	2FE	
576434-RH-6	MALT 2004-5 B1 6.306% 06/25/34		06/01/2020	Paydown		.0	14,578	13,419	13,148	.0	(13,148)	.0	(13,148)	.0	.0	.0	.0	.0	.458	06/25/2034	4FM	
58013M-FP-4	MCDONALD'S CORP 3.500% 07/01/27		05/06/2020	INC		1,040,003	954,000	955,303	.0	.0	(35)	.0	(35)	.0	955,288	.0	84,735	84,735	3,803	07/01/2027	2FE	
599809-AE-0	MOMLT 2015-1 A3 3.000% 06/25/56		06/01/2020	Paydown		556,035	556,035	569,676	557,301	.0	(1,266)	.0	(1,266)	.0	556,035	.0	.0	.0	.7,344	06/25/2056	1FM	
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2020	Paydown		47,689	47,689	49,117	48,057	.0	(368)	.0	(368)	.0	47,689	.0	.0	.0	.775	02/15/2047	1FM	
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		06/01/2020	Paydown		7,929	7,929	8,167	8,019	.0	(90)	.0	(90)	.0	7,929	.0	.0	.0	.135	07/15/2050	1FM	
61691C-AA-7	MSCOG 2016-SNR A 3.460% 11/15/34		05/01/2020	Paydown		1,447,031	1,447,031	1,446,997	1,446,616	.0	415	.0	415	.0	1,447,031	.0	.0	.0	.72,335	11/15/2034	1FM	
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2020	Paydown		82,055	82,055	83,694	82,071	.0	(16)	.0	(16)	.0	82,055	.0	.0	.0	.1,721	09/15/2047	1FM	
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2020	Paydown		12,150	12,150	6,721	5,745	.0	6,405	.0	6,405	.0	12,150	.0	.0	.0	.98	10/25/2036	1FM	
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2020	Paydown		17,353	17,353	10,457	8,691	.0	8,662	.0	8,662	.0	17,353	.0	.0	.0	.155	01/25/2047	1FM	
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2020	Paydown		48,501	48,501	49,955	48,936	.0	(434)	.0	(434)	.0	48,501	.0	.0	.0	.827	04/15/2047	1FM	
61767F-BB-6	MSC 2016-UB11 XA 1.746% 08/15/49		06/01/2020	Paydown		.0	33,730	21,587	21,587	.0	(21,587)	.0	(21,587)	.0	.0	.0	.0	.0	.2,089	08/15/2049	1FE	
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		06/01/2020	Paydown		274,484	274,484	270,221	271,124	.0	3,360	.0	3,360	.0	274,484	.0	.0	.0	.3,761	07/25/2043	1FM	
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/15/2020	Redemption	100.0000	287,671	287,671	287,671	287,671	.0	.0	.0	.0	.0	287,671	.0	.0	.0	.5,178	11/15/2033	1FE	
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		05/15/2020	Redemption	100.0000	559,407	559,407	559,407	559,407	.0	.0	.0	.0	.0	559,407	.0	.0	.0	.10,657	11/15/2031	1FE	
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		04/30/2020	WELLS FARGO		107,509	100,000	104,509	.0	.0	(164)	.0	(164)	.0	104,345	.0	3,164	3,164	2,450	01/10/2028	1FE	
654106-AM-5	NIKE INC 3.375% 03/27/50		06/16/2020	BNP SECURITIES		571,014	505,000	503,298	.0	.0	.7	.0	.7	.0	503,306	.0	67,708	67,708	3,835	03/27/2050	1FE	
66989H-AD-0	NOVARTIS CAPITAL CORP 4.400% 04/24/20		04/24/2020	Maturity		1,000,000	1,000,000	999,711	999,711	.0	289	.0	289	.0	1,000,000	.0	.0	.0	.22,000	04/24/2020	1FE	
693456-AN-5	PMTLT 2013-J1 B1 3.555% 09/25/43		06/01/2020	Paydown		254,098	254,098	254,376	254,110	.0	(13)	.0	(13)	.0	254,098	.0	.0	.0	.3,713	09/25/2043	1FM	
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2020	Paydown		402,886	402,886	397,787	398,104	.0	4,781	.0	4,781	.0	402,886	.0	.0	.0	.5,843	02/25/2048	1FM	
718546-AU-8	PHILLIPS 66 3.700% 04/06/23		04/08/2020	BANK of AMERICA SEC		990,563	982,000	980,871	.0	.0	4	.0	4	.0	980,875	.0	9,688	9,688	.404	04/06/2023	2FE	
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		04/30/2020	Paydown		11,228	11,228	11,228	11,228	.0	.0	.0	.0	.0	11,228	.0	.0	.0	.251	07/30/2049	2FE	
74922E-AF-6	RALI 2006-036 1A6 6.250% 06/25/36		06/01/2020	Paydown		5,947	8,666	7,250	7,523	.0	(1,576)	.0	(1,576)	.0	5,947	.0	.0	.0	.225	06/25/2036	3FM	
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		06/08/2020	Redemption	100.0000	24	24	28	25	.0	(1)	.0	(1)	.0	24	.0	.0	.0	.0	.1	12/07/2021	2FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2020	Paydown		105,712	105,712	105,695	.0	.0	.17	.0	.17	.0	105,712	.0	.0	.0	.242	10/25/2063	1FE	
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		04/01/2020	Paydown		1,917	1,917	1,374	1,079	.0	838	.0	838	.0	1,917	.0	.0	.0	.36	05/25/2036	1FM	
76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		06/01/2020	Paydown		48,345	42,660	44,872	44,872	.0	3,473	.0	3,473	.0	48,345	.0	.0	.0	.942	09/25/2033	1FM	
761118-XQ-6	RALI 2006-033 1A12 6.000% 03/25/36		06/01/2020	Paydown		2,964	4,519	3,724	4,103	.0	(1,139)	.0	(1,139)	.0	2,964	.0	.0	.0	.120	03/25/2036	3FM	
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2020	Paydown		1,438	2,346	2,115	2,105	.0	(666)	.0	(666)	.0	1,438	.0	.0	.0	.54	11/25/2035	1FM	
761713-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		05/01/2020	Maturity		800,000	800,000	824,192	811,434	.0	(11,434)	.0	(11,434)	.0	800,000	.0	.0	.0	.27,500	05/01/2020	2FE	
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		05/19/2020	J P MORGAN SEC FIXED INC		2,700,000	3,000,000	2,994,780	2,995,662	.0	199	.0	199	.0	2,995,861	.0	(295,861)	(295,861)	.164,588	07/15/2029	2FE	
78013X-RJ-9	ROYAL BANK OF CANADA 1.398% 07/22/20		05/22/2020	RBC/DAIN		4,907,105	4,900,000	4,900,000	4,900,000	.0	.0	.0	.0	.0	4,900,000	.0	7,105	7,105	.59,960	07/22/2020	1FE	
78419C-AG-9	SGOMS 2016-C5 XA 2.130% 10/10/48		06/01/2020	Paydown		.0	.0	41,087	25,489	.0	(25,489)	.0	(25,489)	.0	.0	.0	.0	.0	.2,578	10/10/2048	1FE	
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2020	Paydown		329,253	329,253	314,076	315,083	.0	14,170	.0	14,170	.0	329,253	.0	.0	.0	.4,383	11/25/2046	1FM	
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		06/08/2020	Various		845,279	845,279	837,341	830,518	.0	(602)	.0	(602)	.0	829,916	.0	(916)	(916)	.56,045	02/01/2021	2FE	
81745B-AN-5	SEMT 20																					

STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81745J-AQ-1	SEMT 2013-11 B3 3.637% 09/25/43		06/01/2020	Paydown		232,996	232,996	229,646	230,027	.0	2,968	.0	2,968	.0	232,996	.0	.0	.0	3,775	09/25/2043	1FM
81745N-AJ-8	SEMT 2014-1 B2 3.925% 04/25/44		06/01/2020	Paydown		221,165	221,165	222,072	221,895	.0	(730)	.0	(730)	.0	221,165	.0	.0	.0	3,690	04/25/2044	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2020	Paydown		200,829	200,829	200,327	200,319	.0	.0	.0	510	.0	200,829	.0	.0	.0	2,534	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		06/01/2020	Paydown		119,099	119,099	119,099	121,486	.0	(2,386)	.0	(2,386)	.0	119,099	.0	.0	.0	1,802	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2020	Paydown		388,789	388,789	394,100	391,350	.0	(2,562)	.0	(2,562)	.0	388,789	.0	.0	.0	5,984	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2020	Paydown		382,851	382,851	390,807	388,975	.0	(6,124)	.0	(6,124)	.0	382,851	.0	.0	.0	5,238	11/25/2046	1FM
81746L-CB-9	SEMT 2017-1 B1 3.612% 02/25/47		06/01/2020	Paydown		13,890	13,890	14,294	13,890	.0	(384)	.0	(384)	.0	13,890	.0	.0	.0	210	02/25/2047	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2020	Paydown		610,106	610,106	599,334	599,495	.0	10,611	.0	10,611	.0	610,106	.0	.0	.0	9,192	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2020	Paydown		154,619	154,619	158,255	158,506	.0	(3,887)	.0	(3,887)	.0	154,619	.0	.0	.0	2,479	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2020	Paydown		764,352	764,352	763,277	762,981	.0	1,371	.0	1,371	.0	764,352	.0	.0	.0	11,541	11/25/2046	1FM
82652W-AA-6	Sierra Receivab120162A ng Co 2016-2A A 2.330% 07/20/33		06/20/2020	Paydown		215,899	215,899	215,855	215,892	.0	.7	.0	.7	.0	215,899	.0	.0	.0	2,102	07/20/2033	1FE
828807-DC-8	SIMON PROPERTY GROUP INC 3.375% 06/15/27		04/14/2020	WELLS FARGO		2,436,835	2,423,000	2,324,287	2,336,530	.0	2,939	.0	2,939	.0	2,339,469	.0	97,366	97,366	27,486	06/15/2027	1FE
87265X-AE-9	TRI POINTE GROUP INC 4.875% 07/01/21		06/09/2020	TENDER OFFER		5,125,000	5,000,000	4,971,850	4,991,078	.0	2,546	.0	2,546	.0	4,993,624	.0	131,376	131,376	229,531	07/01/2021	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2020	Redemption 100.0000		135,046	135,046	135,046	135,046	.0	.0	.0	.0	.0	135,046	.0	.0	.0	4,132	03/30/2024	2FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2020	Paydown		108,289	108,289	124,118	118,131	.0	(9,842)	.0	(9,842)	.0	108,289	.0	.0	.0	2,513	07/15/2059	1FE
88579Y-BM-2	3M CO. 2.650% 04/15/25		04/06/2020	CREDIT SUISSE FIRST BOSTON		987,088	955,000	959,558	.0	.0	(31)	.0	(31)	.0	959,527	.0	27,561	27,561	773	04/15/2025	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2020	Paydown		374,762	374,762	374,885	374,346	.0	416	.0	416	.0	374,762	.0	.0	.0	4,680	03/25/2054	1FM
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2020	Paydown		204,397	204,397	203,152	203,280	.0	1,117	.0	1,117	.0	204,397	.0	.0	.0	3,146	03/25/2058	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2020	Paydown		347,133	347,133	352,337	347,590	.0	(456)	.0	(456)	.0	347,133	.0	.0	.0	4,345	05/10/2045	1FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.116% 12/15/51		06/01/2020	Paydown		.0	.0	6,018	5,450	.0	(5,450)	.0	(5,450)	.0	.0	.0	.0	.0	372	12/15/2051	1FE
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		04/07/2020	Redemption 100.0000		264,310	264,310	264,310	264,310	.0	.0	.0	.0	.0	264,310	.0	.0	.0	4,097	10/07/2028	1FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2020	Redemption 100.0000		20,364	20,364	20,364	20,227	.0	137	.0	137	.0	20,364	.0	.0	.0	401	06/30/2030	1PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2020	Paydown		381,128	381,128	392,544	384,196	.0	(3,068)	.0	(3,068)	.0	381,128	.0	.0	.0	6,416	05/15/2047	1FM
92890A-AA-7	WFRBS 2012-C10 XA 1.679% 12/15/45		06/01/2020	Paydown		.0	.0	21,341	10,157	.0	(10,157)	.0	(10,157)	.0	.0	.0	.0	.0	1,857	12/15/2045	1FE
929227-2G-0	WAMU 2003-95 1A4 5.500% 06/25/33		06/01/2020	Paydown		15,098	15,098	12,607	12,081	.0	3,017	.0	3,017	.0	15,098	.0	.0	.0	332	06/25/2033	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2020	Paydown		124,438	124,438	123,213	124,060	.0	378	.0	378	.0	124,438	.0	.0	.0	1,460	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2020	Paydown		46,583	46,583	47,978	46,930	.0	(347)	.0	(347)	.0	46,583	.0	.0	.0	691	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2020	Paydown		48,920	48,920	50,385	49,278	.0	(358)	.0	(358)	.0	48,920	.0	.0	.0	735	03/15/2046	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2020	Paydown		8,686	8,431	7,785	7,906	.0	780	.0	780	.0	8,686	.0	.0	.0	224	11/25/2035	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2020	Paydown		13,094	13,094	6,042	5,024	.0	8,070	.0	8,070	.0	13,094	.0	.0	.0	101	07/25/2036	1FM
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		06/15/2020	Paydown		36,989	36,989	36,984	36,989	.0	.0	.0	.0	.0	36,989	.0	.0	.0	462	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2020	Paydown		209,827	209,827	209,810	209,770	.0	58	.0	58	.0	209,827	.0	.0	.0	2,421	06/16/2031	1FE
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		06/01/2020	Paydown		721,303	721,303	731,447	730,589	.0	(9,286)	.0	(9,286)	.0	721,303	.0	.0	.0	10,424	07/25/2049	1FM
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2020	Paydown		918,916	918,916	946,470	929,206	.0	(10,290)	.0	(10,290)	.0	918,916	.0	.0	.0	13,278	07/15/2058	1FM
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		04/20/2020	BARCLAYS		6,109,290	6,950,000	6,935,822	6,939,961	.0	399	.0	399	.0	6,940,360	.0	(831,070)	(831,070)	257,750	07/01/2026	3FE
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		05/25/28	Paydown		827	827	840	825	.0	.1	.0	.1	.0	827	.0	.0	.0	13	05/25/2028	1FM
97652P-AW-1	WIN 2014-1 B3 3.847% 06/20/44		06/01/2020	Paydown		154,056	154,056	156,534	155,937	.0	(1,881)	.0	(1,881)	.0	154,056	.0	.0	.0	2,582	06/20/2044	1FM
98956P-AL-6	ZIMMER HOLDINGS INC 3.150% 04/01/22		04/17/2020	BARCLAYS		5,104,750	5,000,000	4,987,450	4,995,694	.0	566	.0	566	.0	4,996,260	.0	108,490	108,490	87,500	04/01/2022	2FE
06368B-GS-1	BANK OF MONTREAL 3.803% 12/15/32	A	04/09/2020	MARKET AXESS		149,225	150,000	156,881	156,855	.0	(218)	.0	(218)	.0	156,637	.0	.0	(7,412)	1,886	12/15/2032	2FE
00507U-AR-2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	05/14/2020	Tax Free Exchange		2,508,410	2,500,000	2,522,075	2,507,159	.0	(1,248)	.0	(1,248)	.0	2,505,910	.0	2,500	2,500	57,260	03/15/2022	2FE
00507U-AS-0	ALLERGAN FUNDING SCS 3.800% 03/15/25	D	05/14/2020	Tax Free Exchange		893,226	893,226	896,564	.0	.0	(3,338)	.0	(3,338)	.0	893,226	.0	.0	.0	21,267	03/15/2025	2FE
00507U-AT-8	ALLERGAN FUNDING SCS 4.550% 03/15/35	D	05/14/2020	Tax Free Exchange		10,233,026	10,500,000	10,170,005	10,217,876	.0	4,650	.0	4,650	.0	10,222,526	.0	10,500	10,500	317,173	03/15/2035	2FE
02315Q-AA-6	AMBAC LSN1 LLC 5.308% 02/12/23	D	04/01/2020	Redemption 100.0000		11,237	11,237	11,237	11,237	.0	.0	.0	.0	.0	11,237	.0	.0	.0	195	02/12/2023	5G1
05565J-AA-8	BSPT 2018-FL3 A 1.235% 03/15/28	D	06/15/2020	Paydown		3,289,619	3,289,619	3,289,619	3,289,619	.0	.0	.0	.0	.0	3,289,619	.0	.0	.0	30,165	03/15/2028	1FE
12591D-AC-5	CNOOC 4.250% 04/30/24		04/22/2020	MORGAN STANLEY FIXED INC		3,229,500	3,000,000	3,040,722	3,025,962	.0	(1,730)	.0	(1,730)	.0	3,024,232	.0	205,268	205,268	61,625	04/30/2024	1FE
12634G-AA-1	CNOOC FINANCE 2015 AU 2.625% 05/05/20	D	05/05/2020	Maturity		500,000	500,000	501,215	500,588	.0	(588)	.0	(588)	.0	500,000	.0	.0	.0	6,563	05/05/2020	1FE

STATEMENT AS OF JUNE 30, 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	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
03079#-AA-6	DBCT FINANCE PTY PP 5.230% 04/28/20	C	04/28/2020	Maturity Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,150	04/28/2020	2	
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	06/25/2020			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,121	06/25/2024	2	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					184,039,535	184,715,284	185,576,064	152,295,761	0	(243,556)	0	(243,556)	0	184,706,671	0	(691,292)	(691,292)	4,074,661	XXX	XXX	
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		06/22/2020	JEFFERIES & CO		1,036,250	1,000,000	1,080,000	1,079,323	0	(9,955)	0	(9,955)	0	1,069,368	0	(33,118)	(33,118)	49,354	08/15/2053	2FE	
4899999	Subtotal - Bonds - Hybrid Securities					1,036,250	1,000,000	1,080,000	1,079,323	0	(9,955)	0	(9,955)	0	1,069,368	0	(33,118)	(33,118)	49,354	XXX	XXX	
8399997	Total - Bonds - Part 4					215,666,189	215,855,318	218,943,851	172,011,115	0	(1,065,823)	0	(1,065,823)	0	216,428,908	0	(786,874)	(786,874)	4,718,996	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					215,666,189	215,855,318	218,943,851	172,011,115	0	(1,065,823)	0	(1,065,823)	0	216,428,908	0	(786,874)	(786,874)	4,718,996	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
375558-10-3	GILEAD SCIENCES INC		04/02/2020	S. G. COVEN SECURITIES CORP.	11,854,000	887,583	773,948	770,273	3,675	0	0	0	3,675	0	773,948	0	113,635	113,635	8,061			
38173M-11-0	GOLUB CAPITAL BDC INC		05/05/2020	Various	403,666,000	53,464	0	0	0	0	0	0	0	0	0	0	53,464	53,464	0			
532457-10-8	ELI LILLY		04/09/2020	S. G. COVEN SECURITIES CORP.	8,773,000	1,248,111	708,310	1,153,035	(444,726)	0	0	0	(444,726)	0	708,310	0	539,802	539,802	6,492			
742718-10-9	PROCTER & GAMBLE CO		06/05/2020	S. G. COVEN SECURITIES CORP.	1,689,000	199,652	131,387	210,956	(79,569)	0	0	0	(79,569)	0	131,387	0	68,265	68,265	2,595			
828806-10-9	SIMON PROPERTY GRP LP REIT		04/09/2020	S. G. COVEN SECURITIES CORP.	5,824,000	415,812	846,518	867,543	(21,025)	0	0	0	(21,025)	0	846,518	0	(430,707)	(430,707)	12,230			
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Spin Off	0,000	3,399,122	3,399,122	4,092,909	(693,787)	0	0	0	(693,787)	0	3,399,122	0	0	0	0			
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Tax Free Exchange	59,817,000	4,040,572	4,040,572	4,865,285	(824,712)	0	0	0	(824,712)	0	4,040,572	0	0	0	43,966			
931142-10-3	WAL-MART		04/09/2020	S. G. COVEN SECURITIES CORP.	5,505,000	673,761	351,641	654,214	(302,574)	0	0	0	(302,574)	0	351,641	0	322,121	322,121	5,890			
98850P-10-9	YUM CHINA HOLDINGS INC -H/I		06/29/2020	S. G. COVEN SECURITIES CORP.	65,701,000	3,134,564	2,574,165	3,154,305	(580,140)	0	0	0	(580,140)	0	2,574,165	0	560,399	560,399	7,884			
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	06/29/2020	S. G. COVEN SECURITIES CORP.	41,657,000	1,345,716	1,108,076	1,605,183	(497,107)	0	0	0	(497,107)	0	1,108,076	0	237,640	237,640	7,912			
66987V-10-9	NOVARTIS AG-ADR	D	06/29/2020	S. G. COVEN SECURITIES CORP.	7,453,000	649,222	485,376	705,725	(220,349)	0	0	0	(220,349)	0	485,376	0	163,846	163,846	23,010			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					16,047,579	XXX	14,419,115	18,079,428	(3,660,314)	0	0	(3,660,314)	0	14,419,115	0	1,628,465	1,628,465	118,040	XXX	XXX	
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		05/22/2020	KNIGHT SECURITIES	22,838,000	242,306	289,344	293,925	(4,581)	0	0	0	(4,581)	0	289,344	0	(47,038)	(47,038)	8,724			
9699999	Subtotal - Closed-End Funds					242,306	XXX	289,344	293,925	(4,581)	0	0	(4,581)	0	289,344	0	(47,038)	(47,038)	8,724	XXX	XXX	
9799997	Total - Common Stocks - Part 4					16,289,885	XXX	14,708,459	18,373,353	(3,664,895)	0	0	(3,664,895)	0	14,708,459	0	1,581,427	1,581,427	126,764	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					16,289,885	XXX	14,708,459	18,373,353	(3,664,895)	0	0	(3,664,895)	0	14,708,459	0	1,581,427	1,581,427	126,764	XXX	XXX	
9899999	Total - Preferred and Common Stocks					16,289,885	XXX	14,708,459	18,373,353	(3,664,895)	0	0	(3,664,895)	0	14,708,459	0	1,581,427	1,581,427	126,764	XXX	XXX	
9999999	Totals					231,956,074	XXX	233,652,310	190,384,468	(3,664,895)	(1,065,823)	0	(4,730,718)	0	231,137,367	0	794,553	794,553	4,845,760	XXX	XXX	

E05.7

STATEMENT AS OF JUNE 30, 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)						
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/27/2020	05/27/2021	20,663	192.66		111,070		109,929		109,929	(1,141)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/12/2020	06/14/2021	38,997	192.58		209,529		214,482		214,482	4,953							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2020	03/27/2023	39,295	193.61		365,945		339,906		339,906	(26,039)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/13/2020	03/14/2022	12,144	190.05		90,935		104,197		104,197	13,262							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2020	02/14/2022	11,597	202.13		90,244		39,544		39,544	(50,700)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/13/2020	03/12/2021	28,335	190.05		150,242		173,408		173,408	23,167							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2020	04/27/2021	20,648	192.51		110,903		106,545		106,545	(4,357)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/25/2020	06/27/2023	25,836	192.87		240,679		242,859		242,859	2,180							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/27/2020	05/26/2022	18,421	192.66		140,186		140,368		140,368	183							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/27/2020	05/25/2023	27,141	192.66		252,561		254,040		254,040	1,480							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/13/2020	04/13/2022	12,728	192.49		96,530		95,078		95,078	(1,452)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/14/2020	05/13/2022	19,378	192.69		147,493		146,112		146,112	(1,381)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/12/2020	06/14/2022	21,342	192.58		162,345		165,612		165,612	3,267							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/14/2020	05/14/2021	31,413	192.69		168,879		163,348		163,348	(5,530)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2020	02/25/2022	13,137	194.79		99,033		80,531		80,531	(18,502)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2020	02/14/2023	65,626	202.13		618,149		336,006		336,006	(282,143)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2020	04/27/2022	12,742	192.51		96,648		96,076		96,076	(572)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2020	02/12/2021	38,099	202.13		211,778		46,862		46,862	(164,915)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/12/2020	06/14/2023	41,801	192.58		388,815		396,272		396,272	7,457							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/14/2020	05/12/2023	38,129	192.69		354,860		354,215		354,215	(645)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/25/2020	06/27/2022	10,764	192.87		82,002		82,773		82,773	771							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/27/2020	03/26/2021	17,329	193.61		93,605		75,380		75,380	(18,225)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2020	02/27/2023	52,184	194.79		476,739		416,953		416,953	(59,785)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/26/2020	02/26/2021	25,972	194.79		139,628		92,978		92,978	(46,650)							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/25/2020	06/25/2021	20,480	192.87		110,205		111,207		111,207	1,002							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/24/2020	04/27/2023	46,372	192.51		430,281		431,720		431,720	1,438							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/13/2020	03/14/2023	58,958	190.05		538,961		611,396		611,396	72,436							0001					
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/14/2020	04/14/2023	43,665	192.49		404,281		404,771		404,771	490							0001					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2020	04/14/2021	34,423	192.49		184,865		174,178		174,178	(10,687)						0001		
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2020	03/25/2022	8,326	193.61		63,513		56,867		56,867	(6,646)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2018	09/14/2021	185,446	194.10	1,605,377			1,006,970		1,006,970	(799,271)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2019	01/14/2022	87,090	185.28	727,734			971,922		971,922	(427,611)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/27/2018	11/24/2021	83,893	186.01	695,983			872,491		872,491	(416,950)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2018	03/12/2021	131,832	191.19	1,136,746			721,122		721,122	(673,663)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2018	07/27/2020	13,673	193.89	99,413			14,903		14,903	(84,634)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2017	09/25/2020	29,197	183.03	251,168			296,938		296,938	(180,440)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2019	08/14/2020	26,331	195.66	141,680			23,172		23,172	(141,926)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/12/2018	10/14/2020	22,581	191.13	161,418			89,197		89,197	(131,198)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2017	07/27/2020	20,914	180.60	177,519			260,165		260,165	(127,155)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2018	07/27/2021	14,333	193.89	124,221			74,388		74,388	(63,495)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2018	08/14/2020	20,462	193.53	148,896			33,967		33,967	(122,567)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/24/2017	08/27/2020	18,132	179.90	153,314			238,440		238,440	(109,700)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2018	12/14/2021	90,087	185.31	747,891			988,253		988,253	(447,732)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/27/2019	11/25/2020	20,764	197.55	112,805			34,676		34,676	(90,948)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/13/2019	09/14/2020	24,081	195.30	129,333			36,362		36,362	(125,943)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2017	12/22/2020	18,395	191.36	165,440			84,983		84,983	(99,699)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2017	09/14/2020	27,271	182.94	234,483			278,439		278,439	(168,809)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/27/2018	08/27/2020	15,366	194.85	112,275			21,051		21,051	(84,972)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2017	12/14/2020	65,640	189.52	584,680			370,207		370,207	(369,550)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2018	12/14/2020	17,603	185.31	122,325			152,970		152,970	(103,857)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/12/2019	07/14/2021	14,943	192.06	109,634			89,510		89,510	(69,636)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/13/2019	09/14/2022	130,205	195.30	1,184,991			907,528		907,528	(486,966)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/24/2020	01/27/2022	5,779	200.20		44,429		22,539		22,539	(21,890)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2019	10/14/2021	11,103	195.71	83,661			54,628		54,628	(45,301)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2019	02/12/2021	18,159	186.19	127,126			153,624		153,624	(102,598)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2019	12/27/2022	46,693	198.98	430,173			260,548		260,548	(174,632)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/25/2018	05/27/2021	17,993	193.41	155,904			99,680		99,680	(72,691)							0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2019	04/27/2021	16,859	187.62	119,561			135,037		135,037	(89,687)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2019	03/25/2022	85,490	188.21	732,095			827,540		827,540	(394,107)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/27/2018	02/26/2021	26,336	192.59	229,254			121,144		121,144	(130,889)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/12/2019	09/14/2021	8,643	195.30	64,819			42,351		42,351	(35,955)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2019	05/13/2022	93,809	187.21	800,827			988,748		988,748	(428,708)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/27/2018	08/27/2021	11,963	194.85	104,429			59,456		59,456	(50,963)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2019	12/14/2020	42,626	198.73	232,953			65,217		65,217	(172,208)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/10/2019	10/14/2020	25,262	195.71	135,960			44,966		44,966	(125,299)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/14/2017	07/14/2020	38,524	179.99	325,898			502,743		502,743	(232,687)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2019	09/27/2022	79,494	196.63	726,842			515,124		515,124	(286,975)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/13/2018	07/14/2021	177,160	194.53	1,543,942			852,141		852,141	(770,647)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/13/2018	11/12/2021	128,106	186.79	1,062,448			1,259,286		1,259,286	(630,284)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2017	08/14/2020	36,601	180.27	310,106			467,756		467,756	(221,800)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/26/2019	07/27/2021	8,917	193.12	65,780			49,488		49,488	(40,393)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2019	09/27/2021	10,100	196.63	76,262			44,845		44,845	(40,300)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2018	05/14/2021	145,260	193.24	1,260,343			716,131		716,131	(676,911)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/27/2019	11/22/2022	66,226	197.55	608,360			422,524		422,524	(231,792)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2019	05/14/2021	16,538	187.21	117,338			138,916		138,916	(87,649)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2019	08/13/2021	8,111	195.66	61,100			36,743		36,743	(33,823)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2019	03/14/2022	113,702	185.88	955,302			1,258,685		1,258,685	(541,223)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2019	10/14/2022	103,515	195.71	946,095			719,432		719,432	(379,902)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2018	09/14/2020	22,133	194.10	160,670			43,602		43,602	(122,395)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2018	03/26/2021	22,731	191.06	195,869			128,658		128,658	(115,701)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2019	06/27/2022	82,317	191.71	729,082			679,939		679,939	(342,439)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/23/2019	05/27/2021	13,952	187.50	99,146			115,802		115,802	(73,248)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/12/2019	07/14/2020	28,210	192.06	148,453			45,700		45,700	(192,956)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/14/2018	11/13/2020	27,095	186.79	188,775			197,249		197,249	(162,026)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2018	09/25/2020	10,690	194.95	77,942			19,242		19,242	(56,443)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2017	10/27/2020	23,214	187.82	204,920			146,943		146,943	(139,979)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/14/2020	.01/13/2023	63,975	201.22		597,307		337,787		337,787	(259,520)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/13/2019	.12/14/2021	12,031	198.73	91,814			49,810		49,810	(43,794)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/13/2019	.11/12/2021	13,902	197.16	105,254			62,978		62,978	(53,663)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.07/26/2019	.07/27/2020	17,637	193.12	93,324			25,220		25,220	(112,522)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/13/2019	.11/13/2020	32,948	197.16	178,640			54,693		54,693	(147,936)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.02/14/2019	.02/14/2022	99,769	186.19	837,778			1,069,524		1,069,524	(477,894)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.04/12/2018	.04/14/2021	170,980	192.11	1,481,400			899,356		899,356	(834,383)							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			419,180		419,180	(230,355)							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			29,009		29,009	(113,462)							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			255,326		255,326	(225,065)							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			33,637		33,637	(63,469)							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			24,660		24,660	(26,103)							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		23,172		23,172	(60,208)							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			176,455		176,455	(114,084)							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			395,103		395,103	(220,523)							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			126,360		126,360	(88,171)							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			33,735		33,735	(33,649)							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			137,711		137,711	(100,391)							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			258,834		258,834	(209,110)							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			21,679		21,679	(72,318)							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			939,111		939,111	(762,277)							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			535,863		535,863	(290,637)							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			50,098		50,098	(43,118)							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			161,598		161,598	(102,320)							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			42,633		42,633	(37,114)							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			64,126		64,126	(60,314)							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			158,653		158,653	(101,321)							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		28,747		28,747	(34,536)							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			633,379		633,379	(274,651)							0001

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STATEMENT AS OF JUNE 30, 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	10/26/2018	10/27/2020	17,416	188.10	122,522			106,762		106,762	(104,672)						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			32,855		32,855	(99,870)						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			96,562		96,562	(72,150)						0001
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			121,986		121,986	(112,033)						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			146,345		146,345	(93,503)						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		29,195		29,195	(104,318)						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			81,838		81,838	(67,002)						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			603,952		603,952	(361,157)						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			998,672		998,672	(794,624)						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			668,544		668,544	(346,396)						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			1,358,707		1,358,707	(878,375)						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			158,593		158,593	(99,544)						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			15,850		15,850	(118,753)						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			142,991		142,991	(134,227)						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			560,482		560,482	(538,886)						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			56,209		56,209	(44,631)						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			842,355		842,355	(366,662)						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			811,617		811,617	(456,992)						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			10,450		10,450	(136,065)						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			175,585		175,585	(289,049)						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			727,579		727,579	(396,861)						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			858,678		858,678	(398,639)						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		222,029		222,029	(141,229)						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			1,052,801		1,052,801	(458,419)						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			961,249		961,249	(431,197)						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			1,572,194		1,572,194	(683,435)						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			81,118		81,118	(51,144)						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			1,022,489		1,022,489	(446,583)						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			938,021		938,021	(469,011)						0001

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STATEMENT AS OF JUNE 30, 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	ZBUT11V806EZRVTWT807 .02/27/2020	.02/25/2022	4,447		222.85		45,883		23,435		23,435	(22,448)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/26/2020	.06/27/2022	1,390		212.88		13,823		13,918		13,918	.95							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/27/2020	.05/26/2023	2,498		212.60		31,648		31,370		31,370	(277)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2020	.03/25/2022	1,640		211.59		16,066		16,219		16,219	153							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2020	.04/27/2021	4,743		212.08		32,192		31,497		31,497	(695)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/14/2020	.04/14/2021	10,754		212.30		72,143		68,716		68,716	(3,427)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2020	.05/12/2023	2,130		212.20		26,939		26,988		26,988	49							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2020	.04/27/2023	905		212.08		11,386		11,434		11,434	49							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2020	.02/26/2021	6,753		222.85		48,762		14,520		14,520	(34,242)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2020	.02/12/2021	9,603		235.75		73,354		3,745		3,745	(69,608)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/14/2020	.04/14/2023	1,154		212.30		14,406		14,368		14,368	(38)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2020	.02/14/2022	2,859		235.75		31,139		6,547		6,547	(24,592)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/14/2022	4,541		211.87		43,675		43,907		43,907	232							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2020	.02/27/2023	1,055		222.85		13,489		8,394		8,394	(5,095)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/12/2021	9,756		211.87		65,524		60,585		60,585	(4,939)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2020	.05/13/2022	6,315		212.20		63,114		63,085		63,085	(29)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2020	.03/26/2021	4,202		211.59		27,826		27,352		27,352	(474)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/26/2020	.06/27/2023	1,738		212.88		21,719		21,969		21,969	250							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/14/2023	3,285		211.87		39,950		40,899		40,899	948							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2020	.05/14/2021	12,319		212.20		84,694		83,274		83,274	(1,420)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2020	.04/27/2022	1,834		212.08		18,205		18,214		18,214	9							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2023	2,412		212.71		30,011		30,484		30,484	474							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/26/2020	.06/25/2021	6,238		212.88		42,894		42,919		42,919	25							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/27/2020	.05/27/2022	2,385		212.60		24,133		23,609		23,609	(524)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2021	14,409		212.71		99,000		98,704		98,704	(296)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2022	4,184		212.71		41,207		41,799		41,799	592							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2020	.03/27/2023	2,675		211.59		32,658		33,865		33,865	1,207							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/27/2020	.05/27/2021	5,710		212.60		39,698		38,316		38,316	(1,382)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2020	.02/14/2023	1,290		235.75		17,389		5,687		5,687	(11,702)							0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	ZBUT11V806EZRVTWT807 04/14/2020	04/14/2022	3,570		212.30		35,474		34,704		34,704	(770)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/27/2019	02/26/2021	6,310		222.19	65,333			16,343		16,343	(94,901)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 11/27/2018	11/26/2021	2,832		219.61	35,641			17,645		17,645	(43,221)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2019	09/27/2022	1,626		233.05	21,793			6,879		6,879	(18,913)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/27/2018	12/24/2020	4,916		213.61	48,510			22,366		22,366	(94,623)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 06/14/2018	06/14/2021	9,245		222.93	118,508			33,652		33,652	(133,221)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/14/2018	09/14/2021	10,419		227.19	137,759			35,527		35,527	(133,045)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/14/2020	01/14/2022	1,608		237.00		17,526		3,119		3,119	(14,407)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/27/2017	12/24/2020	432		229.43	6,158			332		332	(5,031)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/27/2018	07/27/2021	3,762		224.37	48,024			13,805		13,805	(52,023)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 02/14/2019	02/12/2021	5,247		221.27	54,451			14,009		14,009	(81,276)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2018	09/27/2021	4,367		223.94	57,213			18,997		18,997	(60,748)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/26/2019	04/27/2021	2,823		225.31	30,274			7,000		7,000	(38,333)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/12/2019	07/14/2021	1,440		228.49	15,989			3,600		3,600	(17,696)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/13/2019	12/14/2021	1,743		234.64	18,896			3,695		3,695	(18,651)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/13/2018	04/14/2021	2,018		221.04	26,002			7,102		7,102	(30,891)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/14/2019	01/14/2022	3,085		216.52	38,410			24,219		24,219	(49,455)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 04/12/2019	04/14/2021	3,773		226.60	40,356			7,924		7,924	(49,127)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 10/26/2018	10/27/2021	3,965		217.17	49,766			27,237		27,237	(63,751)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/25/2019	01/27/2022	5,521		218.44	69,586			39,917		39,917	(85,244)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 10/12/2018	10/14/2021	4,529		218.60	58,014			28,124		28,124	(70,876)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/13/2019	12/14/2020	7,241		234.64	55,218			1,593		1,593	(65,530)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 05/14/2019	05/13/2022	6,809		223.10	89,165			44,256		44,256	(94,367)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/27/2018	09/25/2020	1,308		223.94	14,123			667		667	(19,024)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 09/13/2019	09/14/2021	1,536		230.49	17,240			3,978		3,978	(17,801)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 12/27/2018	12/27/2021	3,932		213.61	47,292			35,038		35,038	(66,694)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 07/12/2019	07/14/2020	7,703		228.49	60,544						(85,192)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 10/26/2018	10/27/2020	3,813		217.17	39,413			8,807		8,807	(69,429)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 01/25/2019	01/27/2021	4,679		218.44	48,341			15,346		15,346	(78,882)						0001	

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STATEMENT AS OF JUNE 30, 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	ZBUT11V806EZRVTWT807 .08/15/2018	.08/13/2021	5,447		225.26	70,307			19,609		19,609	(73,426)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/20/2017	.12/14/2020	1,282		228.53	18,020			923		923	(15,501)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2020	4,820		230.27	35,964			771		771	(52,398)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/26/2022	2,539		228.01	34,972			14,728		14,728	(31,564)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/27/2020	.01/27/2023	385		233.89		5,148		1,816		1,816	(3,332)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2019	.06/25/2021	1,820		227.44	20,038			4,642		4,642	(23,154)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/25/2018	.05/27/2021	3,273		221.49	41,833			12,635		12,635	(49,198)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2018	.02/26/2021	1,268		221.55	17,113			3,602		3,602	(19,368)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/14/2022	2,052		232.48	27,332			9,500		9,500	(24,191)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/26/2018	.01/27/2021	1,868		233.45	26,988			1,214		1,214	(18,490)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2019	.03/14/2022	17,457		223.52	224,365			102,822		102,822	(241,431)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2018	.04/27/2021	2,609		221.14	33,524			9,498		9,498	(39,790)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2018	.03/26/2021	5,722		219.69	74,414			21,170		21,170	(91,318)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2021	925		230.27	9,841			2,303		2,303	(11,156)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/27/2021	1,848		237.56	20,194			3,271		3,271	(18,128)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/24/2020	7,607		237.56	58,185			1,141		1,141	(59,939)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/25/2019	.10/27/2022	1,753		232.23	23,443			8,027		8,027	(20,803)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2018	.08/14/2020	3,485		225.26	37,131			279		279	(47,150)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/12/2021	1,316		232.48	14,137			3,001		3,001	(14,952)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/27/2020	.01/27/2021	4,789		233.89		36,512		2,059		2,059	(34,453)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2019	.09/14/2020	5,970		230.49	47,059			478		478	(62,385)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/26/2019	.07/27/2021	2,077		229.23	23,372			5,108		5,108	(24,981)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2019	.02/25/2022	1,841		222.19	23,354			11,358		11,358	(26,249)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/27/2021	1,368		228.01	15,226			4,037		4,037	(17,105)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/24/2019	.05/27/2021	3,351		223.52	35,802			10,891		10,891	(47,650)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/14/2018	.12/14/2020	5,137		218.62	52,107			13,458		13,458	(87,633)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2018	.11/27/2020	3,388		219.61	35,191			7,047		7,047	(56,644)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/14/2018	.12/14/2021	5,494		218.62	67,857			37,191		37,191	(85,095)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/24/2019	.05/27/2022	7,113		223.52	93,333			46,522		46,522	(97,170)						0001	

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STATEMENT AS OF JUNE 30, 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	ZBUT11V806EZRVTWT807 .05/14/2018	.05/14/2021	4,583		221.23	58,406			17,371		17,371	(69,440)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2019	.03/25/2022	11,231		224.38	145,656			64,129		64,129	(152,629)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2019	.01/14/2021	2,642		216.52	26,941			9,907		9,907	(46,971)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2018	.11/13/2020	3,946		219.74	41,183			7,418		7,418	(65,930)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2022	1,537		230.27	20,320			7,641		7,641	(19,001)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2020	.01/13/2023	1,785		237.00		24,069		7,121		7,121	(16,947)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/26/2019	.07/27/2022	4,655		229.23	64,554			24,577		24,577	(56,369)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2018	.08/27/2020	1,973		227.62	21,372			158		158	(23,809)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/26/2019	.07/27/2020	4,367		229.23	34,535						(46,987)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/12/2018	.01/14/2021	1,369		229.43	19,342			1,300		1,300	(15,944)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2020	.01/14/2021	7,278		237.00		55,890		1,674		1,674	(54,216)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/25/2019	.10/27/2020	3,703		232.23	27,864			518		518	(36,699)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/13/2018	.07/14/2020	3,631		225.57	38,575						(47,527)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2019	.06/27/2022	2,176		227.44	29,552			12,057		12,057	(27,444)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2018	.06/25/2021	3,686		223.53	47,133			13,197		13,197	(52,382)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2018	.08/27/2021	8,576		227.62	112,826			27,099		27,099	(108,397)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/13/2018	.07/14/2021	6,109		225.57	78,822			19,976		19,976	(81,921)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/13/2021	4,308		226.77	47,678			13,399		13,399	(55,750)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/26/2021	1,058		234.50	11,383			2,147		2,147	(11,348)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/27/2020	5,145		228.01	40,351			360		360	(61,065)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2018	.02/12/2021	3,481		220.90	46,448			9,887		9,887	(54,307)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2019	.09/27/2021	154		233.05	1,663			295		295	(1,708)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/27/2022	2,715		237.56	36,765			10,317		10,317	(28,726)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2019	.03/26/2021	3,721		224.38	39,412			8,820		8,820	(52,211)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/13/2019	.12/14/2022	3,665		234.64	49,106			15,834		15,834	(41,307)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/15/2018	.03/12/2021	3,748		221.69	50,755			11,096		11,096	(56,902)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/27/2020	.01/27/2022	3,044		233.89		33,037		7,580		7,580	(25,457)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/12/2019	.04/14/2022	9,726		226.60	127,612			50,869		50,869	(125,373)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2019	.05/14/2021	3,156		223.10	33,722			10,003		10,003	(45,629)						0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	ZBUT11V806EZRVTWT807 .10/25/2019	.10/27/2021	1,580		232.23	16,992			3,524		3,524	(18,032)						0001		
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/26/2019	.04/27/2022	4,656		225.31	61,262			26,538		26,538	(61,736)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2019	.06/14/2021	4,365		226.13	47,376			11,959		11,959	(57,615)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2019	.09/25/2020	7,277		233.05	54,611			291		291	(66,807)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/12/2018	.10/14/2020	4,039		218.60	42,826			6,826		6,826	(70,971)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/12/2019	.07/14/2022	2,131		228.49	29,220			11,467		11,467	(26,216)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/14/2018	.09/14/2020	4,406		227.19	47,948			793		793	(54,811)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2019	.03/12/2021	4,420		223.52	46,436			10,741		10,741	(63,739)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2019	.09/14/2022	2,369		230.49	32,924			12,508		12,508	(27,834)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2018	.11/12/2021	8,647		219.74	109,440			52,571		52,571	(131,601)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/25/2022	699		234.50	9,332			2,958		2,958	(7,924)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/13/2020	8,087		232.48	60,912			1,536		1,536	(80,059)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2019	.02/14/2022	5,731		221.27	72,783			36,561		36,561	(83,265)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/12/2022	7,929		226.77	108,419			47,969		47,969	(101,171)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/27/2020	3,706		234.50	28,069			593		593	(33,426)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/27/2018	.07/27/2020	1,925		224.37	20,304			39		39	(27,109)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2019	.06/14/2022	4,573		226.13	61,213			26,612		26,612	(59,261)							0001	
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/14/2020	6,928		226.77	53,885			346		346	(87,081)							0001	
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			519,222		519,222	(779,392)							0001	
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			207,039		207,039	(254,414)							0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .08/14/2019	.08/14/2020	4,004		2,840.60	791,561			1,185,187		1,185,187	(588,430)							0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGNF3B8653 .08/27/2019	.08/27/2020	1,316		2,869.16	234,050			373,849		373,849	(182,359)							0001	
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			702,905		702,905	(428,498)							0001	
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			493,203		493,203	(244,579)							0001	
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			922,686		922,686	(394,290)							0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHNGJPFGNF3B8653 .10/25/2019	.10/27/2020	2,503		3,022.55	468,968			553,155		553,155	(248,599)							0001	
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			770,865		770,865	(355,432)							0001	
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			332,739		332,739	(165,286)							0001	
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			835,476		835,476	(367,730)							0001	

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	1,967		3,240.02	391,940			255,529		255,529	(126,791)						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		538,130		538,130	(333,873)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	1,254		3,243.63		252,216		178,303		178,303	(73,914)						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		497,106		497,106	(640,116)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	2,648		2,978.76		578,190		819,928		819,928	241,738						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		2,566,680		2,566,680	824,991						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/27/2020	03/26/2021	3,278		2,541.47		916,300		2,087,523		2,087,523	1,171,223						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2020	04/14/2021	6,680		2,846.06		1,933,520		2,763,695		2,763,695	830,175						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	2,911		2,878.48		892,257		1,148,889		1,148,889	256,632						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	4,895		2,852.50		1,442,378		2,041,904		2,041,904	599,527						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	2,294		3,036.13		630,911		687,049		687,049	56,138						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	4,987		3,041.31		1,559,168		1,501,486		1,501,486	(57,682)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	2,635		3,009.05		776,944		854,730		854,730	77,786						0001	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										58,124,899	21,979,454	0	71,598,500	XXX	71,598,500	(33,955,952)	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										58,124,899	21,979,454	0	71,598,500	XXX	71,598,500	(33,955,952)	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	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800KYDSBDFTH2K71	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 549300UJMTB7PD2UT305	01/31/2018	07/31/2042	1,941		0.00							(290)							
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										58,208,534	21,979,454	0	71,679,866	XXX	71,679,866	(33,956,242)	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										58,208,534	21,979,454	0	71,679,866	XXX	71,679,866	(33,956,242)	0	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	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	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/12/2019	07/14/2020	47		3,141.86	(4,876)			(1,729)		(1,729)	7,560						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/12/2019	07/14/2020	340		3,126.79	(37,478)			(14,817)		(14,817)	54,642						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/12/2019	07/14/2020	947		3,111.72	(111,838)			(48,715)		(48,715)	155,279						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/12/2019	07/14/2020	433		3,134.32	(46,102)			(17,303)		(17,303)	69,395						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/12/2019	07/14/2020	1,281		3,096.65	(161,390)			(76,790)		(76,790)	213,678						0001	

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STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIOLXP3B76	.07/12/2019	.07/14/2020	1,426		3,104.18	(174,029)			(79,317)		(79,317)	237,437						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.07/26/2019	.07/27/2020	211		3,139.33	(23,861)			(12,170)		(12,170)	30,672						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.07/26/2019	.07/27/2020	269		3,124.20	(32,520)			(17,693)		(17,693)	39,818						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.07/26/2019	.07/27/2020	831		3,116.64	(103,870)			(58,265)		(58,265)	123,312						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.07/26/2019	.07/27/2020	14		3,154.46	(1,466)			(696)		(696)	1,976						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.07/26/2019	.07/27/2020	280		3,146.89	(30,613)			(15,094)		(15,094)	40,031						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)			(239,758)		(239,758)	156,193						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)			(110,706)		(110,706)	88,443						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)			(5,727)		(5,727)	4,662						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)			(215,167)		(215,167)	137,968						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)			(245,999)		(245,999)	153,435						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)			(32,442)		(32,442)	22,393						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)			(6,308)		(6,308)	4,229						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)			(15,873)		(15,873)	11,144						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	186		2,962.41	(22,577)			(39,530)		(39,530)	25,345						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	787		2,955.23	(98,223)			(171,060)		(171,060)	106,614						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	49		2,969.58	(5,808)			(10,228)		(10,228)	6,654						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	37		2,976.75	(4,237)			(7,509)		(7,509)	5,030						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	48		3,026.96	(4,295)			(8,018)		(8,018)	6,384						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	.08/27/2019	.08/27/2020	207		3,019.79	(19,067)			(35,297)		(35,297)	27,204						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)			(112,379)		(112,379)	94,536						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)			(134,103)		(134,103)	108,762						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)			(64,950)		(64,950)	69,051						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)			(78,028)		(78,028)	62,237						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)			(54,313)		(54,313)	56,582						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.09/27/2019	.09/25/2020	967		3,050.64	(146,402)			(171,535)		(171,535)	107,460						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.09/27/2019	.09/25/2020	304		3,117.28	(35,460)			(41,056)		(41,056)	32,025						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.09/27/2019	.09/25/2020	401		3,058.05	(58,994)			(69,117)		(69,117)	44,658						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIOLXP3B76	.09/27/2019	.09/25/2020	376		3,109.88	(45,228)			(52,514)		(52,514)	39,526						0001	

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STATEMENT AS OF JUNE 30, 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 PBLDOEJDB5FIOLXP3B76	09/27/2019	09/25/2020	3	3,065.45	(436)				(510)		(510)	333						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	09/27/2019	09/25/2020	12	3,028.43	(2,046)				(2,401)		(2,401)	1,426						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	31	3,040.30	(4,771)				(6,259)		(6,259)	3,214						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	1,053	3,047.72	(155,788)				(205,014)		(205,014)	106,064						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	1,160	3,062.55	(162,415)				(214,779)		(214,779)	115,220						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	172	3,121.87	(18,819)				(25,482)		(25,482)	16,403						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	338	3,114.46	(38,252)				(51,677)		(51,677)	32,187						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	885	3,055.13	(127,313)				(168,095)		(168,095)	89,472						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	44	3,032.89	(6,851)				(8,966)		(8,966)	4,479						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	55	3,098.11	(7,656)				(9,422)		(9,422)	5,031						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	482	3,120.78	(61,673)				(76,610)		(76,610)	43,896						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	75	3,083.00	(11,168)				(13,667)		(13,667)	7,033						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	356	3,173.68	(36,080)				(45,734)		(45,734)	30,822						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	796	3,113.23	(105,186)				(130,100)		(130,100)	72,197						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	17	3,090.56	(2,390)				(2,932)		(2,932)	1,554						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	228	3,181.23	(22,324)				(28,318)		(28,318)	19,259						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPFQFN3BB653	10/25/2019	10/27/2020	493	3,105.67	(67,095)				(82,858)		(82,858)	45,629						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	858	3,197.27	(120,096)				(109,485)		(109,485)	65,751						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	1,128	3,181.79	(167,267)				(153,274)		(153,274)	88,309						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	27	3,166.30	(4,259)				(3,920)		(3,920)	2,169						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	589	3,251.46	(66,211)				(59,203)		(59,203)	41,909						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	109	3,158.56	(17,558)				(16,199)		(16,199)	8,662						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	862	3,189.53	(124,109)				(113,538)		(113,538)	67,763						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	67	3,174.05	(10,156)				(9,325)		(9,325)	5,338						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	516	3,243.72	(59,925)				(53,761)		(53,761)	36,634						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	249	3,303.43	(27,789)				(21,069)		(21,069)	15,739						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	744	3,248.24	(104,397)				(81,494)		(81,494)	51,656						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	465	3,256.12	(63,228)				(49,207)		(49,207)	31,251						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	122	3,216.70	(19,238)				(15,253)		(15,253)	8,901						0001	

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STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	147		3,311.31	(15,835)			(11,947)		(11,947)	8,932							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	333		3,240.35	(48,149)			(37,717)		(37,717)	23,011								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	25		3,232.47	(3,776)			(2,975)		(2,975)	1,812								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)			(153,175)		(153,175)	81,054								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)			(17,857)		(17,857)	11,465								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)			(59,830)		(59,830)	36,859								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)			(169,081)		(169,081)	92,992								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)			(33,577)		(33,577)	17,168								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)			(132,352)		(132,352)	72,639								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	178		3,385.82	(20,160)			(11,908)		(11,908)	8,269								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	207		3,304.82	(32,342)			(20,499)		(20,499)	11,852								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	358		3,345.32	(47,983)			(29,311)		(29,311)	19,112								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	737		3,337.22	(101,968)			(62,788)		(62,788)	39,232								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	289		3,329.12	(41,278)			(25,573)		(25,573)	16,042								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	198		3,383.92	(21,733)			(12,753)		(12,753)	9,232								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)		(14,640)		(14,640)	10,011								0001
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)		(143,545)		(143,545)	103,013								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)		(16,060)		(16,060)	12,107								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)		(7,377)		(7,377)	5,503								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)		(27,064)		(27,064)	20,573								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)		(43,474)		(43,474)	32,011								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)		(18,648)		(18,648)	14,386								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)		(1,952)		(1,952)	1,505								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)		(68,429)		(68,429)	49,652								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	121		3,373.38		(15,169)		(10,167)		(10,167)	5,002								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	172		3,365.27		(22,169)		(14,909)		(14,909)	7,260								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	46		3,357.16		(6,165)		(4,163)		(4,163)	2,002								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	641		3,340.94		(91,016)		(61,918)		(61,918)	29,099								0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3B8653	01/27/2020	01/27/2021	39		3,308.50		(6,150)		(4,271)		(4,271)	1,879								0001

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STATEMENT AS OF JUNE 30, 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	4PQUH3JPF6FN3B8653	01/27/2020	236	3,389.59		(27,504)			(18,306)		(18,306)	9,198						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	1,132	3,481.56		(155,950)			(61,433)		(61,433)	94,518						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	1,006	3,490.02		(134,169)			(52,452)		(52,452)	81,718						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	398	3,532.27		(44,822)			(16,948)		(16,948)	27,874						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	2,031	3,473.11		(288,742)			(114,669)		(114,669)	174,073						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	616	3,506.92		(76,888)			(29,627)		(29,627)	47,261						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	246	3,515.37		(29,694)			(11,367)		(11,367)	18,327						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	27	3,540.72		(2,924)			(1,099)		(1,099)	1,824						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	172	3,498.47		(22,144)			(8,593)		(8,593)	13,551						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	139	3,447.76		(21,635)			(8,816)		(8,816)	12,819						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	263	3,097.91		(39,749)			(61,618)		(61,618)	(21,869)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	295	3,038.34		(53,768)			(80,082)		(80,082)	(26,314)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	239	3,083.02		(37,878)			(58,130)		(58,130)	(20,251)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	130	3,120.25		(18,236)			(28,754)		(28,754)	(10,518)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	256	3,090.46		(39,728)			(61,206)		(61,206)	(21,478)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	280	3,112.80		(40,234)			(62,966)		(62,966)	(22,732)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	1,184	3,068.12		(196,807)			(298,831)		(298,831)	(102,024)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	927	2,799.13		(265,644)			(405,976)		(405,976)	(140,332)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	1,346	2,785.57		(395,661)			(602,950)		(602,950)	(207,289)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	295	2,819.46		(81,486)			(125,133)		(125,133)	(43,647)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	210	2,826.24		(57,128)			(87,873)		(87,873)	(30,745)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	1,671	2,792.35		(485,163)			(740,302)		(740,302)	(255,139)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	346	2,765.24		(105,581)			(160,125)		(160,125)	(54,544)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	32	2,833.02		(8,521)			(13,127)		(13,127)	(4,606)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	277	2,812.68		(77,295)			(118,511)		(118,511)	(41,216)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	563	2,636.78		(124,982)			(316,536)		(316,536)	(191,554)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	1,302	2,617.71		(301,690)			(751,328)		(751,328)	(449,639)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	168	2,624.07		(38,387)			(96,157)		(96,157)	(57,770)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	345	2,592.30		(84,359)			(205,753)		(205,753)	(121,394)						0001	

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STATEMENT AS OF JUNE 30, 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 PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	214	2,649.48		(46,155)			(118,120)		(118,120)	(71,965)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	687	2,643.13		(150,505)			(383,140)		(383,140)	(232,635)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	69	2,902.98		(17,503)			(25,786)		(25,786)	(8,284)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	386	2,952.79		(88,030)			(131,677)		(131,677)	(43,647)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	1,795	2,931.44		(429,240)			(637,747)		(637,747)	(208,507)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	353	2,967.02		(77,810)			(116,989)		(116,989)	(39,179)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	690	2,959.90		(154,684)			(231,956)		(231,956)	(77,272)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	52	2,974.13		(11,369)			(17,117)		(17,117)	(5,748)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	1,722	2,924.33		(418,141)			(620,022)		(620,022)	(201,882)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	1,612	2,938.56		(379,510)			(565,066)		(565,066)	(185,555)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	1,121	2,964.83		(284,211)			(377,451)		(377,451)	(93,240)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	66	2,979.23		(16,226)			(21,612)		(21,612)	(5,386)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	851	2,993.62		(202,777)			(270,631)		(270,631)	(67,854)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	434	2,972.03		(108,202)			(143,981)		(143,981)	(35,779)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	145	2,986.42		(35,070)			(46,755)		(46,755)	(11,686)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	285	3,000.82		(66,749)			(89,189)		(89,189)	(22,440)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	10	3,008.01		(2,326)			(3,110)		(3,110)	(784)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	502	2,966.60		(114,703)			(170,878)		(170,878)	(56,174)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	14	2,980.86		(3,023)			(4,527)		(4,527)	(1,504)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	188	2,952.34		(44,464)			(65,836)		(65,836)	(21,373)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	1,190	2,945.21		(285,435)			(421,676)		(421,676)	(136,240)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	400	2,959.47		(92,992)			(138,016)		(138,016)	(45,025)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	1,324	2,938.08		(322,848)			(475,372)		(475,372)	(152,524)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	16	2,909.55		(4,095)			(5,967)		(5,967)	(1,872)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	1,030	2,930.94		(255,312)			(374,755)		(374,755)	(119,442)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	232	2,973.73		(52,087)			(77,803)		(77,803)	(25,717)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	209	3,165.17		(41,192)			(46,442)		(46,442)	(5,249)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	19	3,172.76		(3,687)			(4,160)		(4,160)	(473)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	315	3,157.58		(63,192)			(71,192)		(71,192)	(8,000)							0001

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STATEMENT AS OF JUNE 30, 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	05/27/2020	05/27/2021	889	3,127.21		(193,437)			(216,728)		(216,728)	(23,291)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	05/27/2020	05/27/2021	428	3,134.80		(91,351)			(102,498)		(102,498)	(11,147)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	05/27/2020	05/27/2021	310	3,142.39		(64,738)			(72,756)		(72,756)	(8,018)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	05/27/2020	05/27/2021	125	3,149.98		(25,647)			(28,792)		(28,792)	(3,145)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	300	3,162.96		(72,151)			(68,364)		(68,364)	3,787						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	752	3,155.36		(184,023)			(174,774)		(174,774)	9,249						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	860	3,124.95		(224,629)			(215,000)		(215,000)	9,628						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	1,297	3,132.55		(333,747)			(318,591)		(318,591)	15,156						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	964	3,147.76		(240,131)			(228,338)		(228,338)	11,793						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	06/12/2020	06/14/2021	815	3,140.15		(206,170)			(196,541)		(196,541)	9,628						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	761	3,099.32		(181,333)			(204,184)		(204,184)	(22,852)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	166	3,129.41		(36,741)			(41,519)		(41,519)	(4,777)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	841	3,114.37		(193,292)			(218,021)		(218,021)	(24,728)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	26	3,136.93		(5,637)			(6,377)		(6,377)	(740)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	539	3,121.89		(121,559)			(137,247)		(137,247)	(15,688)						0001						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	06/26/2020	06/25/2021	302	3,106.84		(70,597)			(79,565)		(79,565)	(8,968)						0001						
0649999999	Subtotal - Written Options - Hedging Other - Call Options and Warrants									(4,833,145)	(10,004,110)	0	(17,805,654)	XXX	(17,805,654)	814,863	0	0	0	0	0	XXX	XXX					
0709999999	Subtotal - Written Options - Hedging Other									(4,833,145)	(10,004,110)	0	(17,805,654)	XXX	(17,805,654)	814,863	0	0	0	0	0	0	XXX	XXX				
0779999999	Subtotal - Written Options - Replications									0	0	0	0	XXX	0	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	0	XXX	XXX					
0919999999	Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX					
0929999999	Total Written Options - Call Options and Warrants									(4,833,145)	(10,004,110)	0	(17,805,654)	XXX	(17,805,654)	814,863	0	0	0	0	0	0	XXX	XXX				
0939999999	Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX				
0949999999	Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX				
0959999999	Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX				
0969999999	Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
0979999999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
0989999999	Total Written Options									(4,833,145)	(10,004,110)	0	(17,805,654)	XXX	(17,805,654)	814,863	0	0	0	0	0	0	0	XXX	XXX			
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	0	XXX	XXX			
1169999999	Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
1229999999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX			
1289999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1349999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1359999999	Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
1369999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1379999999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1389999999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1399999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

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STATEMENT AS OF JUNE 30, 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)
1409999999	Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999	Subtotal - Forwards									0	0	0	0	XXX	0	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									53,291,754	11,975,344	0	53,792,846	XXX	53,792,846	(33,141,089)	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	81,366	XXX	81,366	(290)	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									53,375,389	11,975,344	0	53,874,212	XXX	53,874,212	(33,141,379)	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 JUNE 30, 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	Value of One (1) Point
157999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFUO	75	3,750	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/12/2020	1,748.4000	1,778.4000					(112,648)	(112,648)	1,129,312	0001	50	
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/24/2020	1,772.3000	1,778.4000					(307)	(307)	15,057	0001	50	
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/24/2020	1,774.8000	1,778.4000					(178)	(178)	15,057	0001	50	
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/24/2020	1,767.9000	1,778.4000					(523)	(523)	15,057	0001	50	
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/24/2020	1,767.2000	1,778.4000					(558)	(558)	15,057	0001	50	
MFUO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	NYF	06/26/2020	1,768.5000	1,778.4000					(1,479)	(1,479)	45,172	0001	50	
NQUO	15	300	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	9,604.2500	10,147.0000					(162,924)	(162,924)	225,862	0001	20	
NQUO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/18/2020	9,973.5000	10,147.0000					(3,477)	(3,477)	15,057	0001	20	
NQUO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	10,006.0000	10,147.0000					(2,823)	(2,823)	15,057	0001	20	
NQUO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/26/2020	9,853.5000	10,147.0000					(5,877)	(5,877)	15,057	0001	20	
RTUO	80	4,000	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/12/2020	1,353.6000	1,437.6000					(336,130)	(336,130)	1,204,600	0001	50	
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/15/2020	1,354.4000	1,437.6000					(8,324)	(8,324)	30,115	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/18/2020	1,420.1000	1,437.6000					(877)	(877)	15,057	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/18/2020	1,425.1000	1,437.6000					(627)	(627)	15,057	0001	50	
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	1,376.1000	1,437.6000					(6,154)	(6,154)	30,115	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	1,382.2000	1,437.6000					(2,772)	(2,772)	15,057	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	1,393.0000	1,437.6000					(2,228)	(2,228)	15,057	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	1,388.4000	1,437.6000					(2,458)	(2,458)	15,057	0001	50	
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	1,387.6000	1,437.6000					(4,996)	(4,996)	30,115	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/26/2020	1,374.4000	1,437.6000					(3,162)	(3,162)	15,057	0001	50	
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/26/2020	1,370.4000	1,437.6000					(3,362)	(3,362)	15,057	0001	50	
ESUO	98	4,900	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/15/2020	3,023.8000	3,090.2000					(325,519)	(325,519)	1,475,646	0001	50	
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/15/2020	2,983.5000	3,090.2000					(10,674)	(10,674)	30,115	0001	50	
ESUO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,034.0000	3,090.2000					(8,436)	(8,436)	45,172	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,037.7500	3,090.2000					(2,625)	(2,625)	15,057	0001	50	
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,050.0000	3,090.2000					(4,016)	(4,016)	30,115	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,039.5000	3,090.2000					(2,533)	(2,533)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,039.7500	3,090.2000					(2,521)	(2,521)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/24/2020	3,037.0000	3,090.2000					(2,658)	(2,658)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/25/2020	3,027.0000	3,090.2000					(3,162)	(3,162)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/26/2020	3,016.5000	3,090.2000					(3,687)	(3,687)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/26/2020	3,004.0000	3,090.2000					(4,312)	(4,312)	15,057	0001	50	
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/26/2020	2,997.5000	3,090.2000					(4,633)	(4,633)	15,057	0001	50	

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STATEMENT AS OF JUNE 30, 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	
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/26/2020	3,005.2500	3,090.2000						(8,491)	(8,491)	30,115	0001	50	
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	0	(1,045,151)	(1,045,151)	4,637,708	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	0	(1,045,151)	(1,045,151)	4,637,708	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	(1,045,151)	(1,045,151)	4,637,708	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	(1,045,151)	(1,045,151)	4,637,708	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,729,817	2,907,891	4,637,709
Total Net Cash Deposits	1,729,817	2,907,891	4,637,709

(a) Code	Description of Hedged Risk(s)

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

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	37,900,000	37,900,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	300,000	300,000	XXX		V
Wells Fargo	Cash	000000-00-0	Cash	2,750,000	2,750,000	XXX		V
0299999999 - Total				40,950,000	40,950,000	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999	Total - U.S. Government Bonds			0	0	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
5999999	Subtotal - SVO Identified Funds			0	0	XXX
6299999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
6399999	Total - Issuer Obligations			0	0	XXX
6499999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6599999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6699999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6799999	Total - SVO Identified Funds			0	0	XXX
6899999	Total - Affiliated Bank Loans			0	0	XXX
6999999	Total - Unaffiliated Bank Loans			0	0	XXX
7099999	Total Bonds			0	0	XXX
7399999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
8099999	Total - Preferred and Common Stocks			0	0	XXX
	Short term investment from reverse repo program			5,485,172	5,485,172	07/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			5,485,172	5,485,172	XXX
9999999	Totals			5,485,172	5,485,172	XXX

General Interrogatories:

- Total activity for the year Fair Value \$(2,159,511) Book/Adjusted Carrying Value \$(2,159,511)
- Average balance for the year Fair Value \$11,728,454 Book/Adjusted Carrying Value \$11,728,454
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$2,500,000 NAIC 2 \$2,985,172 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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	1,818,182	1,818,182	05/15/2024
690353-4F-1	OPIC AGENCY DEBENTURES		1	600,000	600,000	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES		1	1,866,667	1,866,667	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES		1	2,400,000	2,400,000	05/15/2024
690353-L7-0	OPIC VRDN		1	2,656,791	2,656,791	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	4,958,333	4,958,333	07/15/2025
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	6,000,000	6,000,000	04/20/2035
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES		1	3,000,000	3,000,000	06/20/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				37,706,931	37,706,931	XXX
0599999. Total - U.S. Government Bonds				37,706,931	37,706,931	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	2,900,000	2,900,000	01/16/2025
751093-FE-0	RALEIGH NC CTFB 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				6,525,000	6,525,000	XXX
3199999. Total - U.S. Special Revenues Bonds				6,525,000	6,525,000	XXX
00772B-AQ-4	AERCAP		2FE	3,515,006	3,528,357	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	3,501,838	3,494,356	07/20/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	5,869,108	5,900,000	02/04/2022
24422E-UN-7	JOHN DEERE CAPITAL		1FE	6,002,040	6,000,000	07/10/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	1,597,707	1,600,000	11/26/2021
31677Q-BK-4	FIFTH THIRD BANK		1FE	1,004,296	1,002,347	10/30/2020
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	2,003,235	2,002,226	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	5,004,627	5,002,729	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	5,491,528	5,500,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	4,016,853	4,015,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	2,000,846	1,999,152	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	2,401,784	2,400,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	1,774,911	1,773,682	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	7,408,135	7,400,000	03/11/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				51,591,914	51,617,849	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	629,019	628,694	10/20/2020
13213P-AA-8	Cambrian VRDN		1FE	1,506,500	1,506,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,135,519	2,135,194	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				53,727,433	53,753,043	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				89,298,845	89,324,780	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				8,660,519	8,660,194	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				97,959,364	97,984,974	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	AT&T INC CP			6,290,147	6,272,123	09/01/2020
000000-00-0	BP CAP MARKETS CP			4,281,613	1,391,849	10/21/2020
000000-00-0	BAYER CORPORATION CP			1,394,980	4,290,839	09/15/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			1,250,251	1,238,983	07/08/2020
000000-00-0	CRANE CP			1,990,908	1,993,789	11/16/2020
000000-00-0	EXXON MOBIL CP			3,146,712	3,146,811	10/21/2020
000000-00-0	PROCTER AND GAMBLE CP			4,996,866	4,997,822	10/01/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				23,351,477	23,332,216	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			59,904	59,904	
9099999. Total - Cash (Schedule E Part 1 type)				84,904	84,904	XXX
	ALLIANT CP			2,999,983	2,999,983	07/01/2020
	ALLIANT CP			1,999,911	1,999,861	07/06/2020
	BAYER CORPORATION CP			2,998,216	2,997,200	07/15/2020
	BEMIS CP			2,996,792	2,996,792	07/28/2020
	CONSOLIDATED EDISON CP			9,999,546	9,999,222	07/08/2020
	DUPONT DE NEMOURS INC CP			1,787,534	1,787,285	07/14/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			447,133	447,133	
	ENBRIDGE CP			4,099,922	4,098,463	07/01/2020
	NRUC CP			2,499,893	2,499,893	07/13/2020
	VECTREN UTILITY CP			7,999,956	7,999,956	07/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				37,828,885	37,825,788	XXX
9999999 - Totals				159,224,630	159,227,882	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (10,131,956) Book/Adjusted Carrying Value \$ (9,980,083)
 2. Average balance for the year Fair Value \$ 158,248,806 Book/Adjusted Carrying Value \$ 158,425,275

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					8,510,410	3,664,768	17,693,886	.XXX.
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					10,089,898	6,089,911	6,093,117	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					428,517	384,336	449,126	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					2,475,739	831,387	3,251,172	.XXX.
GOLDMAN SACHS NEW YORK, NY					(5,901,183)	(4,475,386)	(1,044,685)	.XXX.
HUNTINGTON BANK COLUMBUS, OH					5,122,137	7,122,636	7,123,355	.XXX.
JP MORGAN/CHASE NEW YORK, NY					(11,339,610)	(9,213,400)	(5,939,968)	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					5,025,000	7,025,061	7,026,779	.XXX.
M&T BANK BUFFALO, NY					534,556	545,025	545,025	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			261,220	232,220	232,220	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	15,206,684	12,206,558	35,430,027	.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	15,206,684	12,206,558	35,430,027	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	0	0	15,206,684	12,206,558	35,430,027	.XXX.

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Life Insurance Company
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999	Total - U.S. Government Bonds					0	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
	ALLIANT CP		06/30/2020	0.200	07/01/2020	2,999,983	.17	.0
	ALLIANT CP		06/26/2020	0.250	07/06/2020	1,999,861	.69	.0
	AMER ELEC POWER CP		05/29/2020	0.220	07/20/2020	4,598,538	.928	.0
	BAYER CORPORATION CP		05/20/2020	0.600	07/15/2020	2,997,200	2,100	.0
	BEMIS CP		05/19/2020	0.550	07/28/2020	2,996,792	1,971	.0
	CHUGACH ELECTRIC ASSN CP		06/25/2020	0.200	07/02/2020	2,999,883	.100	.0
	CONSOLIDATED EDISON CP		06/24/2020	0.200	07/08/2020	9,999,222	.389	.0
	DUPONT DE NEMOURS INC CP		06/08/2020	0.400	07/14/2020	1,787,285	.457	.0
	DUKE ENERGY CP		06/25/2020	0.220	07/22/2020	4,999,274	.161	.0
	ENBRIDGE CP		06/01/2020	0.450	07/01/2020	9,696,363	3,638	.0
	EVERGY KANSAS CENTRAL CP		06/25/2020	0.250	07/02/2020	1,999,903	.83	.0
	FIDELITY NATL INFO SERV CP		06/25/2020	0.280	07/09/2020	4,499,510	.210	.0
	NRUC CP		06/29/2020	0.110	07/13/2020	2,499,893	.15	.0
	PUBLIC SERV ENTERPRISE CP		06/25/2020	0.300	08/20/2020	4,497,900	.225	.0
	VECTREN UTILITY CP		06/30/2020	0.200	07/01/2020	7,999,956	.44	.0
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					65,971,563	10,407	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					65,971,563	10,407	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					65,971,563	10,407	0
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					65,971,563	10,407	0
949754-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2020	0.000		30,000	.0	.146
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					30,000	0	.146
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2020	0.000		39,530,944	.0	1,708
8699999	Subtotal - All Other Money Market Mutual Funds					39,530,944	0	1,708
8899999	Total Cash Equivalents					105,532,507	10,407	1,854