



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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 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  
28th day of October, 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 SEPTEMBER 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 .....	5,355,720,477	0	5,355,720,477	5,348,152,829
2. Stocks:				
2.1 Preferred stocks .....	25,270,646	0	25,270,646	12,408,428
2.2 Common stocks .....	987,022,939	0	987,022,939	883,228,401
3. Mortgage loans on real estate:				
3.1 First liens .....	654,769,747	0	654,769,747	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 (\$ .....5,270,001 ), cash equivalents (\$ .....47,760,158 ) and short-term investments (\$ .....24,300,222 ) .....	77,330,381	0	77,330,381	254,330,682
6. Contract loans (including \$ ..... premium notes) .....	106,589,294	0	106,589,294	105,119,851
7. Derivatives .....	87,055,242	0	87,055,242	124,625,262
8. Other invested assets .....	271,173,753	755,782	270,417,971	281,387,997
9. Receivables for securities .....	1,545,449	0	1,545,449	3,875,634
10. Securities lending reinvested collateral assets .....	12,879,686	0	12,879,686	7,644,683
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	7,579,357,614	755,782	7,578,601,832	7,689,069,168
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	52,779,147	0	52,779,147	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 .....	228,397	0	228,397	208,969
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....	3,025	0	3,025	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 .....	14,853,187	0	14,853,187	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 .....	1,021,876	0	1,021,876	619,201
24. Health care (\$ ..... ) and other amounts receivable .....	696,321	95,590	600,731	532,867
25. Aggregate write-ins for other than invested assets .....	2,066,033	0	2,066,033	2,066,874
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	7,651,025,677	851,372	7,650,174,305	7,755,796,395
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	2,063,094,354	0	2,063,094,354	2,158,563,224
28. Total (Lines 26 and 27) .....	9,714,120,031	851,372	9,713,268,659	9,914,359,619
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. CSV Company Owned Life Insurance .....	2,066,033	0	2,066,033	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) .....	2,066,033	0	2,066,033	2,066,874

## STATEMENT AS OF SEPTEMBER 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 \$ .....4,982,732,914 less \$ ..... included in Line 6.3 (including \$ .....937,907 Modco Reserve).....	4,982,732,914	4,943,728,574
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	1,008,584,353	1,124,071,398
4. Contract claims:		
4.1 Life .....	758,470	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 \$ .....170,985 assumed and \$ .....71,227 ceded .....	242,212	35,768
9.4 Interest Maintenance Reserve .....	15,276,738	15,555,284
10. Commissions to agents due or accrued-life and annuity contracts \$ .....577,898 , accident and health \$ ..... and deposit-type contract funds \$ .....	577,898	612,911
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	188,670	236,921
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(30,478,032) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(42,978,573)	(37,741,820)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	690,079	436,713
15.1 Current federal and foreign income taxes, including \$ .....1,705,288 on realized capital gains (losses).....	2,000,306	5,588,504
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	109	23,854
17. Amounts withheld or retained by reporting entity as agent or trustee .....	2,054,384	2,003,942
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	8,724,577	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 .....	160,067,122	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 .....	1,545,418	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 .....	28,909,883	26,095,529
24.09 Payable for securities .....	6,294,822	436,963
24.10 Payable for securities lending .....	140,768,464	152,685,707
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	43,025,031	81,503,472
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	6,359,462,877	6,484,452,682
27. From Separate Accounts Statement .....	2,063,094,354	2,158,563,224
28. Total liabilities (Lines 26 and 27) .....	8,422,557,231	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) .....	379,547,556	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) .....	1,287,711,428	1,268,343,713
38. Totals of Lines 29, 30 and 37 .....	1,290,711,428	1,271,343,713
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	9,713,268,659	9,914,359,619
<b>DETAILS OF WRITE-INS</b>		
2501. Payable for Collateral on Derivatives .....	42,620,000	80,490,000
2502. Uncashed drafts and checks that are pending escheatment to the state .....	405,031	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) .....	43,025,031	81,503,472
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	263,936,755	381,379,659	477,243,423
2. Considerations for supplementary contracts with life contingencies	10,024,590	8,923,229	6,729,211
3. Net investment income	198,372,928	208,558,093	276,869,916
4. Amortization of Interest Maintenance Reserve (IMR)	2,711,405	1,252,712	1,645,286
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	(1,741)	(1,792)	(2,656)
7. Reserve adjustments on reinsurance ceded	(14,366)	(40,933)	(110,882)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	12,155,729	12,266,548	16,463,261
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,933,786	2,155,004	2,642,271
9. Totals (Lines 1 to 8.3)	489,119,086	614,492,520	781,479,830
10. Death benefits	7,287,233	10,162,257	16,080,591
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	230,940,358	231,615,098	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	227,082,631	304,833,642	399,882,818
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	14,632,935	20,840,162	25,209,691
18. Payments on supplementary contracts with life contingencies	5,387,297	5,322,526	7,174,112
19. Increase in aggregate reserves for life and accident and health contracts	44,394,455	160,615,741	195,015,000
20. Totals (Lines 10 to 19)	529,724,909	733,389,426	946,621,137
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,340,066	23,324,531	29,103,581
22. Commissions and expense allowances on reinsurance assumed	8,987	9,378	12,440
23. General insurance expenses and fraternal expenses	30,195,278	31,845,332	42,481,573
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,078,914	2,538,017	2,957,725
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(146,607,427)	(197,826,710)	(262,974,068)
27. Aggregate write-ins for deductions	2,313,304	4,064,289	5,296,122
28. Totals (Lines 20 to 27)	436,054,031	597,344,263	763,498,510
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	53,065,055	17,148,257	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)	53,065,055	17,148,257	17,981,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,779,879	7,381,267	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)	46,285,176	9,766,990	8,617,798
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (7,849,133) (excluding taxes of \$ 646,709 transferred to the IMR)	9,626,821	8,595,105	4,507,419
35. Net income (Line 33 plus Line 34)	55,911,997	18,362,095	13,125,217
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	55,911,997	18,362,095	13,125,217
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (3,660,946)	(38,340,591)	74,559,956	159,062,654
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,705,944)	6,088,185	11,430,608
41. Change in nonadmitted assets	137,127	3,959,906	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	(1,717,266)	(44,800,097)	(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	(15,085)	(6,896)	(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)	19,367,715	58,163,149	140,077,009
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,290,711,428	1,189,429,853	1,271,343,713
<b>DETAILS OF WRITE-INS</b>			
08.301. Administrative Service Fees	1,881,634	2,104,756	2,565,939
08.302. Other Fee Income	52,152	50,248	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)	1,933,786	2,155,004	2,642,271
2701. Securities Lending Interest Expense	1,470,853	3,150,492	4,111,259
2702. Pension Expense	916,881	881,030	1,169,094
2703. Miscellaneous Expense	697	13,472	13,062
2798. Summary of remaining write-ins for Line 27 from overflow page	(75,127)	19,295	2,707
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,313,304	4,064,289	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 SEPTEMBER 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	273,961,345	390,302,888	483,972,634
2. Net investment income .....	206,731,400	209,111,035	285,262,413
3. Miscellaneous income .....	14,085,590	14,449,990	19,153,803
4. Total (Lines 1 to 3) .....	494,778,335	613,863,913	788,388,850
5. Benefit and loss related payments .....	484,817,956	573,766,440	752,280,827
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(141,355,589)	(197,195,450)	(268,878,104)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	52,766,445	59,562,814	78,120,634
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (16,435,427) tax on capital gains (losses) .....	3,165,653	8,242,589	12,727,370
10. Total (Lines 5 through 9) .....	399,394,465	444,376,393	574,250,727
11. Net cash from operations (Line 4 minus Line 10) .....	95,383,870	169,487,520	214,138,123
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	632,750,842	598,425,825	912,995,760
12.2 Stocks .....	94,505,701	46,038,743	77,519,296
12.3 Mortgage loans .....	35,668,768	6,831,264	12,181,861
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	15,711,125	12,940,325	18,895,354
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	71,426	41,305	46,749
12.7 Miscellaneous proceeds .....	8,188,044	25,554,468	6,131,310
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	786,895,906	689,831,930	1,027,770,330
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	654,843,650	710,614,811	947,099,252
13.2 Stocks .....	194,917,401	50,759,658	90,771,693
13.3 Mortgage loans .....	22,143,113	69,793,025	109,318,128
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	6,700,910	73,659,055	78,307,573
13.6 Miscellaneous applications .....	26,086,935	7,692,507	9,149,503
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	904,692,009	912,519,056	1,234,646,149
14. Net increase (or decrease) in contract loans and premium notes .....	1,469,443	(870,732)	(2,805,958)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(119,265,546)	(221,816,394)	(204,069,861)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(115,487,045)	43,948,724	134,631,177
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(37,631,580)	(1,530,130)	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) .....	(153,118,625)	42,418,594	161,506,764
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(177,000,301)	(9,910,280)	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) .....	77,330,381	72,845,376	254,330,682

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....	284,284	318,046	441,300
3. Ordinary individual annuities .....	263,697,357	381,116,690	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) .....	263,981,641	381,434,736	477,326,407
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	263,981,641	381,434,736	477,326,407
14. Deposit-type contracts .....	3,237,112,127	3,670,745,539	4,957,276,510
15. Total (Lines 13 and 14)	3,501,093,768	4,052,180,275	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	55,911,997	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	55,911,997	13,125,217
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,290,711,428	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	1,290,711,428	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 SEPTEMBER 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 nine month period ended September 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 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
12667G-BD-4	473,530	471,702	1,828	471,702	471,690	09/30/2020
93935B-AH-3	609,224	593,759	15,465	593,759	591,871	09/30/2020
Total	XXX	XXX	17,293	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2020:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months \$ 13,883,285
2. 12 Months or Longer \$ 4,334,952

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

1. Less than 12 Months \$ 339,109,425
2. 12 Months or Longer \$ 155,965,700

- (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 \$156.2 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 SEPTEMBER 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	87,055,242	—	87,055,242

\* 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	(28,909,883)	—	(28,909,883)

\* 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 \$890.0 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	19,971,325	19,971,325	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	35,834,300	35,834,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	890,000,000	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 SEPTEMBER 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)	938,526,867	882,509,217	703,026,187
2. Current Year General Account Total Collateral Pledged	938,526,867	882,509,217	703,026,187
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	703,026,187	703,026,187	—	697,512,914
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	703,026,187	703,026,187	—	697,512,914
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 SEPTEMBER 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 September 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	—	110,533	—	—	110,533
Common stock: Unaffiliated	535,671,972	—	—	8,735,502	544,407,474
Common stock: Mutual funds	10,803,582	—	—	—	10,803,582
Derivative assets: Options, purchased	—	34,849,603	48,961,408	—	83,811,011
Derivative assets: Stock warrants	—	81,366	—	—	81,366
Derivative assets: Futures	3,162,869	—	—	—	3,162,869
Separate account assets*	818,200,821	41,195	—	—	818,242,016
Total assets at fair value	1,367,839,244	35,082,697	48,961,408	8,735,502	1,460,618,851

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	—	(28,909,883)	—	—	(28,909,883)
Total liabilities at fair value	—	(28,909,883)	—	—	(28,909,883)

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

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

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

Quarter Ended at 09/30/2020

Description	Beginning Balance at 07/01/2020	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 09/30/2020
a. Assets										
Derivative assets: Options, purchased	48,761,222	—	—	(1,122,359)	(306,078)	3,968,426	—	—	(2,339,803)	48,961,408
Total Assets	48,761,222	—	—	(1,122,359)	(306,078)	3,968,426	—	—	(2,339,803)	48,961,408

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.

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

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	5,826,038,721	5,355,720,475	8,669,655	5,780,309,301	37,059,765	—	—
Common stock: Unaffiliated**	580,241,774	580,241,774	571,506,272	—	—	8,735,502	—
Common stock: Mutual funds	10,803,582	10,803,582	10,803,582	—	—	—	—
Preferred stock	26,546,550	25,270,646	—	26,546,550	—	—	—
Mortgage loans	687,798,703	654,769,747	—	—	687,798,703	—	—
Cash, cash equivalents, & short-term investments	77,326,305	77,330,381	77,326,305	—	—	—	—
Other invested assets: Surplus notes	21,756,955	16,012,273	—	21,756,955	—	—	—
Securities lending reinvested collateral assets	12,879,686	12,879,686	12,879,686	—	—	—	—
Derivative assets	87,055,246	87,055,246	3,162,869	34,930,969	48,961,408	—	—
Separate account assets	2,146,536,074	2,045,952,826	817,271,616	1,286,706,949	42,557,509	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,601,775,540)	(1,569,037,817)	—	—	(1,601,775,540)	—	—
Fixed-indexed annuity contracts	(1,972,768,210)	(1,941,499,193)	—	—	(1,972,768,210)	—	—
Derivative liabilities	(28,909,883)	(28,909,883)	—	(28,909,883)	—	—	—
Cash collateral payable	(42,620,000)	(42,620,000)	—	(42,620,000)	—	—	—
Separate account liabilities*	(1,279,845,451)	(1,210,407,368)	—	—	(1,279,845,451)	—	—
Securities lending liability	(140,768,464)	(140,768,464)	—	(140,768,464)	—	—	—

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

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

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

*Debt Securities, Surplus Notes, and Equity Securities*

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

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

# STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Integrity Life Insurance Company

## *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.

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 ]

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(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	—

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(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	—	—	—	—	—	—	—	—		—	—

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(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: ..... \$ 14,113,579
13. Amount of real estate and mortgages held in short-term investments: ..... \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 0   | \$  |
| 14.22 Preferred Stock .....   | \$ 0   | \$  |
| 14.23 Common Stock .....  | \$ 377,138,579   | \$ 395,977,584  |
| 14.24 Short-Term Investments .....  | \$ 0   | \$  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 0   | \$  |
| 14.26 All Other .....   | \$ 170,757,305   | \$ 171,083,704  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 547,895,884   | \$ 567,061,288  |
| 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 ..... \$ 156,200,835
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ 156,178,578
- 16.3 Total payable for securities lending reported on the liability page. .... \$ 140,768,464

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**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<br>Amount          |
|---|----------------------|
| 1.1 Long-Term Mortgages In Good Standing  |                      |
| 1.11 Farm Mortgages .....   | \$ .....             |
| 1.12 Residential Mortgages .....  | \$ .....             |
| 1.13 Commercial Mortgages .....   | \$ ..... 654,769,747 |
| 1.14 Total Mortgages in Good Standing .....   | \$ ..... 654,769,747 |
| 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) .....  | \$ ..... 654,769,747 |
| 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
<b>NONE</b>									

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

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	10,074	2,566,683			2,576,757	152,000
2. Alaska	AK	L	0	600,000			600,000	0
3. Arizona	AZ	L	2,337	5,823,060			5,825,397	(572,483)
4. Arkansas	AR	L	90	1,970,256			1,970,346	0
5. California	CA	L	10,801	15,406,908			15,417,709	4,070,114
6. Colorado	CO	L	4,400	2,191,856			2,196,256	0
7. Connecticut	CT	L	77	4,217,853			4,217,930	818,498
8. Delaware	DE	L	490	1,368,540			1,369,030	52,158
9. District of Columbia	DC	L	0	567,572			567,572	0
10. Florida	FL	L	13,459	27,876,765			27,890,224	2,123,447
11. Georgia	GA	L	8,481	2,716,237			2,724,718	0
12. Hawaii	HI	L	1,984	1,401,863			1,403,847	42,902
13. Idaho	ID	L	118	851,950			852,068	0
14. Illinois	IL	L	27,041	11,428,892			11,455,933	460,000
15. Indiana	IN	L	3,885	5,761,194			5,765,079	125,000
16. Iowa	IA	L	26,360	1,712,962			1,739,322	45,837
17. Kansas	KS	L	4,007	1,560,247			1,564,254	0
18. Kentucky	KY	L	888	8,143,293			8,144,181	1,441,786
19. Louisiana	LA	L	0	2,145,753			2,145,753	482,000
20. Maine	ME	L	0	487,717			487,717	0
21. Maryland	MD	L	9,237	3,446,302			3,455,539	207,514
22. Massachusetts	MA	L	118	3,942,423			3,942,541	4,782,551
23. Michigan	MI	L	709	11,060,605			11,061,314	482,607
24. Minnesota	MN	L	22,240	2,572,099			2,594,339	3,732,204
25. Mississippi	MS	L	873	626,560			627,433	220,398
26. Missouri	MO	L	6,923	2,377,243			2,384,166	144,000
27. Montana	MT	L	197	180,286			180,483	379,299
28. Nebraska	NE	L	4,888	410,685			415,573	0
29. Nevada	NV	L	99	1,155,499			1,155,598	0
30. New Hampshire	NH	L	0	1,471,632			1,471,632	340,321
31. New Jersey	NJ	L	359	8,992,243			8,992,602	176,126
32. New Mexico	NM	L	1,746	537,128			538,874	126,433
33. New York	NY	N	676	3,843,627			3,844,303	0
34. North Carolina	NC	L	406	16,376,186			16,376,592	45,409
35. North Dakota	ND	L	0	105,024			105,024	0
36. Ohio	OH	L	67,528	42,015,955			42,083,483	3,210,279,767
37. Oklahoma	OK	L	6,843	1,822,008			1,828,851	102,830
38. Oregon	OR	L	218	5,355,575			5,355,793	195,976
39. Pennsylvania	PA	L	14,116	19,826,030			19,840,146	3,150,413
40. Rhode Island	RI	L	0	1,118,568			1,118,568	0
41. South Carolina	SC	L	8,176	3,758,605			3,766,781	765,132
42. South Dakota	SD	L	2,690	410,333			413,023	0
43. Tennessee	TN	L	3,128	3,701,141			3,704,269	0
44. Texas	TX	L	4,787	17,715,279			17,720,066	1,126,051
45. Utah	UT	L	0	435,006			435,006	299,118
46. Vermont	VT	L	0	100,000			100,000	0
47. Virginia	VA	L	194	2,797,597			2,797,791	634,745
48. Washington	WA	L	4,660	4,526,771			4,531,431	536,922
49. West Virginia	WV	L	7,136	1,173,722			1,180,858	0
50. Wisconsin	WI	L	1,846	3,025,751			3,027,597	143,052
51. Wyoming	WY	L	0	0			0	0
52. American Samoa	AS	N	0	0			0	0
53. Guam	GU	N	0	0			0	0
54. Puerto Rico	PR	N	0	0			0	0
55. U.S. Virgin Islands	VI	N	0	0			0	0
56. Northern Mariana Islands	MP	N	0	0			0	0
57. Canada	CAN	N	0	0			0	0
58. Aggregate Other Aliens	OT	XXX	0	17,872	0	0	17,872	0
59. Subtotal	XXX		284,285	263,697,356	0	0	263,981,641	3,237,112,127
90. Reporting entity contributions for employee benefits plans	XXX		0	0			0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0			0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0			0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		0	0			0	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		284,285	263,697,356	0	0	263,981,641	3,237,112,127
96. Plus Reinsurance Assumed	XXX		60,116	0			60,116	0
97. Totals (All Business)	XXX		344,401	263,697,356	0	0	264,041,757	3,237,112,127
98. Less Reinsurance Ceded	XXX		105,005	0			105,005	0
99. Totals (All Business) less Reinsurance Ceded	XXX		239,396	263,697,356	0	0	263,936,752	3,237,112,127
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX			17,872			17,872	
58002. ....	XXX							
58003. ....	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	17,872	0	0	17,872	0
9401. ....	XXX							
9402. ....	XXX							
9403. ....	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC		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 SEPTEMBER 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	The Western & Southern Life Insurance Co	Ownership	1.000	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	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	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	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					Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	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	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	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Table with columns: 1 Group Code, 2 Group Name, 3 NAIC Company Code, 4 ID Number, 5 Federal RSSD, 6 CIK, 7 Name of Securities Exchange if Publicly Traded (U.S. or International), 8 Names of Parent, Subsidiaries Or Affiliates, 9 Domiciliary Location, 10 Relationship to Reporting Entity, 11 Directly Controlled by (Name of Entity/Person), 12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other), 13 If Control is Ownership Provide Percentage, 14 Ultimate Controlling Entity(ies)/Person(s), 15 Is an SCA Filing Required? (Y/N), 16 \*

13.1

STATEMENT AS OF SEPTEMBER 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	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	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO 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	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV 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	
.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	.00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	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	.74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	DS	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 NPHI 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	

STATEMENT AS OF SEPTEMBER 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	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	85-2026987				Park Boulevard Holdings, LLC	FL	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	
.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	IN	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	

STATEMENT AS OF SEPTEMBER 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	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 Capital 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 Capital 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	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	
.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	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.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	Fort Washington Capital Partners, LLC	Ownership	0.500	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	20-8843748				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
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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

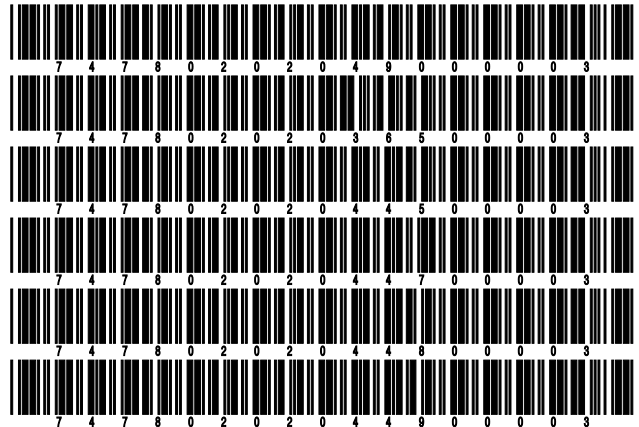
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



**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 .....	(75,127)	2,138	(14,450)
2705. Experience Refund .....	0	17,157	17,157
2797. Summary of remaining write-ins for Line 27 from overflow page	(75,127)	19,295	2,707

## STATEMENT AS OF SEPTEMBER 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 .....	22,143,113	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 .....	35,668,768	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) .....	654,769,750	668,295,405
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	654,769,750	668,295,405
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	654,769,750	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 .....	6,700,910	18,307,573
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	50	62
5. Unrealized valuation increase (decrease) .....	(2,079,433)	19,763,682
6. Total gain (loss) on disposals .....		(23,125)
7. Deduct amounts received on disposals .....	15,711,125	18,895,354
8. Deduct amortization of premium and depreciation .....	13,172	16,783
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		59,719
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	271,173,755	282,276,525
12. Deduct total nonadmitted amounts .....	755,782	888,526
13. Statement value at end of current period (Line 11 minus Line 12) .....	270,417,973	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 .....	849,761,051	1,037,870,945
3. Accrual of discount .....	3,902,176	7,721,369
4. Unrealized valuation increase (decrease) .....	4,693,080	128,798,666
5. Total gain (loss) on disposals .....	14,813,999	17,994,168
6. Deduct consideration for bonds and stocks disposed of .....	728,190,479	992,705,063
7. Deduct amortization of premium .....	15,872,424	19,003,815
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	5,816,934	11,335,319
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	933,936	2,190,007
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	6,368,014,061	6,243,789,656
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	6,368,014,061	6,243,789,656

STATEMENT AS OF SEPTEMBER 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	3,112,763,682	179,403,902	225,176,558	(18,134,862)	3,172,433,251	3,112,763,682	3,048,856,164	3,361,248,127
2. NAIC 2 (a) .....	1,924,007,718	685,021,912	692,005,196	9,294,506	1,870,339,065	1,924,007,718	1,926,318,940	1,755,990,814
3. NAIC 3 (a) .....	280,237,656	26,533,539	34,096,639	238,824	276,714,123	280,237,656	272,913,380	225,602,256
4. NAIC 4 (a) .....	139,655,111	7,720,615	3,232,217	1,272,803	134,566,031	139,655,111	145,416,312	132,716,966
5. NAIC 5 (a) .....	12,989,108	3,148,125	3,727	3,846,845	11,175,308	12,989,108	19,980,351	6,822,627
6. NAIC 6 (a) .....	13,334,298	558,375	13,502,268	536,498	11,095,074	13,334,298	926,903	11,039,561
7. Total Bonds	5,482,987,573	902,386,468	968,016,605	(2,945,386)	5,476,322,852	5,482,987,573	5,414,412,050	5,493,420,351
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	25,935,683	0	909,337	0	25,935,683	25,935,683	25,026,346	11,964,245
10. NAIC 3 .....	444,183	0	199,882	0	444,183	444,183	244,301	444,183
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock	26,379,866	0	1,109,219	0	26,379,866	26,379,866	25,270,647	12,408,428
15. Total Bonds and Preferred Stock	5,509,367,439	902,386,468	969,125,824	(2,945,386)	5,502,702,718	5,509,367,439	5,439,682,697	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 \$ 34,914,327 ; NAIC 2 \$ 23,777,244 ; 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	24,300,222	xxx	24,300,222		

**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 .....	38,095,087	7,661,683
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....	6,878	0
6. Deduct consideration received on disposals .....	18,863,610	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) .....	24,300,222	5,061,867
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	24,300,222	5,061,867

## STATEMENT AS OF SEPTEMBER 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	17,085,684
3. Unrealized Valuation increase/(decrease)	(43,710,166)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	3,378,671
6. Considerations received/(paid) on terminations	18,571,615
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	54,982,488
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	54,982,488

**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)	1,433,052
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	(184,844)
3.14 Section 1, Column 18, prior year	(472,453)
	287,609
	287,609
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	(184,844)
3.24 Section 1, Column 19, prior year	(472,453)
3.25 SSAP No. 108 adjustments	287,609
	287,609
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(7,579,480)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(7,579,480)
4.23 SSAP No. 108 adjustments	(7,579,480)
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)	3,162,869
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	3,162,869

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 SEPTEMBER 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.....	54,982,494
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	3,162,869
3. Total (Line 1 plus Line 2).....	58,145,363
4. Part D, Section 1, Column 5.....	87,055,246
5. Part D, Section 1, Column 6.....	(28,909,883)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	54,982,494
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	54,982,494
10. Part D, Section 1, Column 8.....	83,892,377
11. Part D, Section 1, Column 9.....	(28,909,883)
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.....	3,162,863
15. Part D, Section 1, Column 11.....	3,162,863
16. Total (Line 13 plus Line 14 minus Line 15).....	0

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	246,463,257	74,820,689
2. Cost of cash equivalents acquired .....	2,976,042,021	4,985,416,038
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....	65,702	57,097
6. Deduct consideration received on disposals .....	3,174,810,824	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) .....	47,760,156	246,463,257
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	47,760,156	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 SEPTEMBER 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	284,958	38,100,000
0009077	Noblesville		IN		09/10/2019	5.250	0	6,117,798	41,700,000
0009079	Breckenridge		CO		12/19/2019	3.800	0	79,669	39,310,000
0599999. Mortgages in good standing - Commercial mortgages-all other							0	6,482,425	119,110,000
0899999. Total Mortgages in good standing							0	6,482,425	119,110,000
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	6,482,425	119,110,000

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0009044	Springville	UT		04/05/2006		2,610,215	0	0	0	0	0	0	0	41,611	0	0	0
0009047	Ocala	FL		10/19/2007		1,774,828	0	0	0	0	0	0	0	157,014	0	0	0
0009049	City of Industry	CA		06/02/2011		3,921,736	0	0	0	0	0	0	0	36,161	0	0	0
0009050	Houston	TX		09/28/2011		5,621,466	0	0	0	0	0	0	0	88,586	0	0	0
0009052	Brentwood	TN		07/17/2014		7,504,036	0	0	0	0	0	0	0	154,733	0	0	0
0009053	Frankfort	KY		12/12/2014		15,422,572	0	0	0	0	0	0	0	273,744	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,014,889	0	0	0	0	0	0	0	162,165	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,408,086	0	0	0	0	0	0	0	143,276	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,356,533	0	0	0	0	0	0	0	94,036	0	0	0
0009058	Westfield	IN		11/03/2015		23,685,097	0	0	0	0	0	0	0	117,293	0	0	0
0009060	Vineyard	UT		12/07/2015		30,324,319	0	0	0	0	0	0	0	152,871	0	0	0
0009061	Westminster	CO		08/01/2016		35,219,782	0	0	0	0	0	0	0	155,007	0	0	0
0009062	Humble	TX		08/03/2016		21,111,437	0	0	0	0	0	0	0	107,885	0	0	0
0009063	Charleston	SC		10/14/2016		24,630,998	0	0	0	0	0	0	0	105,648	0	0	0
0009064	Columbus	OH		10/31/2016		37,447,399	0	0	0	0	0	0	0	162,224	0	0	0
0009065	Washington	DC		11/04/2016		32,457,202	0	0	0	0	0	0	0	132,297	0	0	0
0009066	Westfield	IN		11/22/2016		10,054,644	0	0	0	0	0	0	0	44,165	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,883,849	0	0	0	0	0	0	0	88,189	0	0	0
0009068	Dayton	OH		02/17/2017		10,767,805	0	0	0	0	0	0	0	46,219	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,196,413	0	0	0	0	0	0	0	57,308	0	0	0
0009071	Naples	FL		08/07/2017		31,256,983	0	0	0	0	0	0	0	148,248	0	0	0
0009072	Columbus	OH		10/25/2017		43,439,729	0	0	0	0	0	0	0	185,103	0	0	0
0009074	El Paso	TX		06/13/2018		6,804,238	0	0	0	0	0	0	0	48,102	0	0	0

STATEMENT AS OF SEPTEMBER 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)						13 Total Foreign Exchange Change in Book Value
0299999. Mortgages with partial repayments						421,914,256	0	0	0	0	0	0	0	2,701,885	0	0	0
0599999 - Totals						421,914,256	0	0	0	0	0	0	0	2,701,885	0	0	0

STATEMENT AS OF SEPTEMBER 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									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	IFE	10/24/2016	1		171,223		1,941,776	4.680
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated											
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2	0	171,223	0	1,941,776	XXX
2599999	Joint Venture Interests - Other - Unaffiliated											
								0	29,906	0	252,123	1.950
4899999	Total - Unaffiliated											
								0	29,906	0	252,123	XXX
4999999	Total - Affiliated											
								0	0	0	0	XXX
5099999	Totals											
								0	201,129	0	2,193,899	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	9-14 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 (Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized 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											
652508-10-8	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	08/10/2020	21,773							21,773	21,773			0	0					
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	07/27/2020	486,749							486,749	486,749			0	0					
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												508,522	0	0	0	0	0	508,522	508,522	0	0	0	0
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	07/27/2020	88,747							88,747	88,747			0	0					
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	08/28/2020	455,643							455,643	455,643			0	476,550					
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	07/15/2020	2,093,424							2,093,424	2,093,424			0	0					
1999999	Joint Venture Interests - Common Stock - Unaffiliated												2,637,814	0	0	0	0	0	2,637,814	2,637,814	0	0	0	476,550
000000-00-0	Patterson at First Investor Holding,LLC	Dayton	OH	TXFL NNN Office Inv. Holdings,LLC	07/01/2019	07/08/2020	10,333,559							10,333,559	10,333,559			0	0					
000000-00-0	2299999. Joint Venture Interests - Real Estate - Affiliated												10,333,559	0	0	0	0	0	93,788	93,788	0	0	0	208,333
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	09/18/2020	83,139							83,139	83,139			0	245,698					
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2020	55,028							55,028	55,028			0	306,413					
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	07/27/2020	356,356							356,356	356,356			0	228,547					
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/10/2020	250,924							250,924	250,924			0	423,005					
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	08/20/2020	411,678							411,678	411,678			0	0					
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	09/29/2020	1,738,293							1,738,293	1,738,293			0	412,830					
2599999	Joint Venture Interests - Other - Unaffiliated												2,895,417	0	0	0	0	0	2,895,417	2,895,417	0	0	0	1,616,493
4899999	Total - Unaffiliated												6,041,754	0	0	0	0	0	6,041,754	6,041,754	0	0	0	2,093,043

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

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
4999999. Total - Affiliated							10,333,559	0	0	0	0	0	0	93,788	93,788	0	0	0	0	208,333
5099999 - Totals							16,375,313	0	0	0	0	0	0	6,135,541	6,135,541	0	0	0	0	2,301,376

STATEMENT AS OF SEPTEMBER 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-Z9-2	G2 G2 765168 4.940% 11/20/61		08/01/2020	Interest Capitalization		.29	.29	.0	1.
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		09/01/2020	Interest Capitalization		.148	.148	.0	1.
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2020	Interest Capitalization		.990	.990	.0	1.
912810-SN-9	U S TREASURY 1.250% 05/15/50		08/10/2020	BANK of AMERICA SEC		361,287	359,000	1,085	1.
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		09/28/2020	MORGAN STANLEY FIXED INC		434,586	435,000	.70	1FE.
<b>059999. Subtotal - Bonds - U.S. Governments</b>						<b>797,040</b>	<b>795,167</b>	<b>1,155</b>	<b>XXX</b>
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2020	Interest Capitalization		66,168	66,168	.0	1.
3136AG-HH-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2020	Interest Capitalization		69,642	69,642	.0	1.
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2020	Interest Capitalization		22,027	22,027	.0	1.
3136AU-09-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2020	Interest Capitalization		92,307	92,307	.0	1.
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		09/01/2020	Interest Capitalization		32,563	32,563	.0	1.
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES 2.061% 09/01/30		08/20/2020	PIPER JAFFRAY		1,500,000	1,500,000	.0	1FE.
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES 2.181% 09/01/31		08/20/2020	PIPER JAFFRAY		2,220,000	2,220,000	.0	1FE.
982674-NM-1	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES 2.311% 09/01/32		08/20/2020	PIPER JAFFRAY		2,985,000	2,985,000	.0	1FE.
<b>319999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>6,987,707</b>	<b>6,987,707</b>	<b>0</b>	<b>XXX</b>
02079K-AE-7	ALPHABET INC 1.900% 08/15/40		08/03/2020	MORGAN STANLEY FIXED INC		542,566	546,000	.0	1FE.
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Taxable Exchange		258,547	276,007	.0	5GI.
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/23/2020	BARCLAYS		5,000,000	5,000,000	.0	2FE.
110122-CO-9	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		07/17/2020	Tax Free Exchange		4,983,744	5,000,000	18,333	1FE.
110122-DB-1	BRISTOL-MYERS SQUIBB 3.625% 05/15/24		07/17/2020	Tax Free Exchange		4,286,569	4,265,000	26,627	1FE.
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		1,244,311	954,000	20,140	1FE.
125523-BV-1	CIGNA CORP 3.000% 07/15/23		07/14/2020	Tax Free Exchange		4,998,112	5,000,000	74,583	2FE.
144285-AL-7	CARPENTER TECHNOLOGY 6.375% 07/15/28		09/09/2020	Various		6,027,730	5,725,000	44,885	3FE.
14913R-2E-6	CATERPILLAR FINL SERVICE 0.524% 01/06/22		07/06/2020	J P MORGAN SEC FIXED INC		3,850,000	3,850,000	.0	1FE.
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		09/28/2020	MARKET AXXESS		390,012	290,000	8,200	2FE.
24704G-AA-1	DeII Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		3,600,000	3,600,000	.0	1FE.
36192H-AA-2	GSM 2012-ALOH A 3.551% 04/10/34		08/19/2020	WELLS FARGO		9,403,866	9,305,000	18,357	1FM.
36192H-AG-9	GSM 2012-ALOH B 4.049% 04/10/34		08/14/2020	PIPER JAFFRAY		4,607,656	4,625,000	8,843	1FM.
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		08/11/2020	Various		837,031	701,000	2,860	2FE.
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		08/11/2020	J P MORGAN SEC FIXED INC		1,974,040	2,000,000	.0	2FE.
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		08/10/2020	Various		2,487,968	2,480,000	.0	3FE.
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		07/30/2020	J P MORGAN SEC FIXED INC		10,321,875	10,000,000	25,000	1FE.
53227J-AC-8	LIFE STORAGE LP 2.200% 10/15/30		09/09/2020	WELLS FARGO		776,287	780,000	.0	2FE.
541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		08/14/2020	Various		907,089	889,000	.0	4FE.
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500% 02/28/25		08/26/2020	Taxable Exchange		3,148,125	3,450,000	.0	5FE.
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		07/14/2020	US BANCORP		1,396,505	1,380,000	6,436	2FE.
588056-AW-1	MERCER INTL INC 5.500% 01/15/26		09/08/2020	Various		2,381,580	2,424,000	19,811	4FE.
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		09/08/2020	Various		2,106,300	2,040,000	21,584	4FE.
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		09/29/2020	Various		907,956	753,000	4,882	2FE.
62912X-AC-8	NOPL PIPE LLC 7.768% 12/15/37		08/04/2020	Various		384,299	298,000	3,086	2FE.
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		09/30/2020	US BANCORP		259,676	197,000	26	2FE.
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		09/08/2020	Various		1,267,229	1,269,000	6,698	4FE.
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		09/10/2020	Various		4,825,179	4,719,000	.0	3FE.
68902V-AL-1	OTIS WORLDWIDE CORP 3.112% 02/15/40		09/08/2020	Tax Free Exchange		7,761,723	7,812,000	15,532	2FE.
69349A-AA-0	PNC CAPITAL TRUST C 0.811% 06/01/28		07/08/2020	IMPERIAL CAPITAL LLC		248,771	273,000	272	2FE.
694308-JM-0	PACIFIC GAS & EL 4.550% 07/01/30		07/13/2020	Taxable Exchange		4,471,000	4,000,000	.0	2FE.
694308-JN-8	PACIFIC GAS & EL 4.950% 07/01/50		07/13/2020	Taxable Exchange		4,643,040	4,000,000	.0	2FE.
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange		299,828	510,607	.0	5FE.
747262-AZ-6	QVC INC 4.375% 09/01/29		08/13/2020	BANK of AMERICA SEC		1,383,000	1,383,000	.0	3FE.
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		09/15/2020	RBC/DAIN		5,200,000	5,200,000	.0	1FE.
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		08/13/2020	J P MORGAN SEC FIXED INC		9,451,201	8,876,972	17,569	1FM.
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		09/04/2020	RBC/DAIN		586,418	603,000	10,452	4FE.
86787X-AA-3	SUNTRUST CAPITAL I 0.950% 05/15/27		08/24/2020	Various		4,682,465	5,022,000	1,246	2FE.
87901J-AF-2	TGNA 4.750% 09/15/26		09/08/2020	J P MORGAN SEC HI-YIELD		1,500,000	1,500,000	.0	3FE.
89177W-AB-5	TPMT 2019-MH1 A2 3.000% 11/25/58		08/07/2020	ROBERT W. BAIRD		5,120,703	5,000,000	4,167	1FE.
89236T-HE-8	TOYOTA 0.415% 02/14/22		08/11/2020	J P MORGAN SEC FIXED INC		12,100,000	12,100,000	.0	1FE.
89236T-HF-5	TOYOTA 0.500% 08/14/23		08/11/2020	J P MORGAN SEC FIXED INC		1,698,691	1,700,000	.0	1FE.
89469A-AD-6	TREEHOUSE FOODS INC 4.000% 09/01/28		08/25/2020	J P MORGAN SEC HI-YIELD		472,000	472,000	.0	4FE.
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		08/25/2020	RBC/DAIN		4,999,068	5,000,000	.0	1FE.
92937E-AH-7	WFRBS 2013-C11 C 4.342% 03/15/45		09/02/2020	Various		1,992,622	1,946,000	4,469	1FM.
14739L-AB-8	CASCADES INC 5.375% 01/15/28		08/10/2020	WELLS FARGO		8,340,000	8,000,000	38,222	3FE.

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STATEMENT AS OF SEPTEMBER 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
05530Q-AN-0	BAT INTL FINANCE PLC 1.668% 03/25/26	D	.09/22/2020	GOLDMAN SACHS		.793,000	.793,000	0	2FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	.09/01/2020	WELLS FARGO		9,997,741	10,000,000	0	1FE
38521V-AE-1	GACM 2019-FL1 B 2.001% 06/15/37	D	.07/29/2020	WELLS FARGO		11,775,689	12,187,000	10,967	1FE
566076-AC-9	MP18 2020-1A B1 2.873% 10/15/31	D	.08/12/2020	BNP SECURITIES		5,000,000	5,000,000	0	1FE
92858R-AA-8	VMED Q2 UK FINANCING I 4.250% 01/31/31	D	.09/11/2020	BANK of AMERICA SEC		1,969,663	1,955,000	0	3FE
96466C-AC-2	WBOX 2020-2A A2 2.197% 10/24/31	D	.08/21/2020	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						192,660,875	190,149,586	413,247	XXX
21869M-AA-5	CORESTATES CAPTL III 0.850% 02/15/27		.07/22/2020	J P MORGAN SEC FIXED INC		503,300	560,000	1,048	2FE
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>						503,300	560,000	1,048	XXX
<b>8399997. Total - Bonds - Part 3</b>						200,948,922	198,492,460	415,450	XXX
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX
<b>8399999. Total - Bonds</b>						200,948,922	198,492,460	415,450	XXX
<b>8999997. Total - Preferred Stocks - Part 3</b>						0	XXX	0	XXX
<b>8999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>						0	XXX	0	XXX
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.09/18/2020	S. G. COWEN SECURITIES CORP.	3,504.000	557,562	557,562	0	
023135-10-6	AMAZON.COM INC		.07/09/2020	ROBERT W. BAIRD	110.000	343,315	343,315	0	
03073E-10-5	AMERSOURCEBERGEN CORP		.09/24/2020	S. G. COWEN SECURITIES CORP.	14,814.000	1,410,016	1,410,016	0	
031162-10-0	AMGEN INC		.07/09/2020	ROBERT W. BAIRD	4,298.000	1,088,050	1,088,050	0	
037833-10-0	APPLE INC		.07/09/2020	ROBERT W. BAIRD	644.000	245,623	245,623	0	
037833-10-0	APPLE INC		.08/31/2020	Stock Split	88,827.000	0	0	0	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		.07/24/2020	S. G. COWEN SECURITIES CORP.	17,961.000	3,488,996	3,488,996	0	
09857L-10-8	BOOKING HOLDING		.08/12/2020	MERRILL LYNCH-ALGO	433.000	788,525	788,525	0	
12514G-10-8	CDW CORP/DE		.08/11/2020	S. G. COWEN SECURITIES CORP.	4,588.000	530,381	530,381	0	
25754A-20-1	DOMINO'S PIZZA INC		.08/12/2020	MERRILL LYNCH-ALGO	1,499.000	591,395	591,395	0	
26614N-10-2	DUPONT DE NEMOURS INC		.08/19/2020	S. G. COWEN SECURITIES CORP.	36,945.000	2,065,784	2,065,784	0	
30303M-10-2	FACEBOOK INC-A		.07/30/2020	S. G. COWEN SECURITIES CORP.	2,830.000	662,684	662,684	0	
30303M-10-2	FACEBOOK INC-A		.09/01/2020	W-S New Core	61,638.000	18,072,262	18,072,262	0	
31428X-10-6	FEDEX CORP		.07/22/2020	S. G. COWEN SECURITIES CORP.	6,391.000	1,055,206	1,055,206	0	
339750-10-1	FLOOR & DECOR HOLDINGS INC-A		.08/12/2020	MERRILL LYNCH-ALGO	8,284.000	551,357	551,357	0	
35137L-10-5	FOX CORP		.07/14/2020	S. G. COWEN SECURITIES CORP.	33,874.000	851,572	851,572	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		.09/24/2020	S. G. COWEN SECURITIES CORP.	7,029.000	1,367,155	1,367,155	0	
40412C-10-1	HCA HOLDINGS INC		.07/09/2020	STIFEL NICHOLAS	1,480.000	139,075	139,075	0	
427866-10-8	HERSHEY FOODS CO		.08/13/2020	JP MORGAN - EO	4,402.000	645,751	645,751	0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		.09/14/2020	S. G. COWEN SECURITIES CORP.	52,013.000	4,304,978	4,304,978	0	
437076-10-2	HOME DEPOT		.08/14/2020	JP MORGAN - EO	1,713.000	481,670	481,670	0	
478160-10-4	JOHNSON & JOHNSON		.07/22/2020	S. G. COWEN SECURITIES CORP.	3,358.000	502,493	502,493	0	
532457-10-8	ELI LILLY		.07/09/2020	STIFEL NICHOLAS	6,210.000	1,042,203	1,042,203	0	
539830-10-9	LOCKHEED MARTIN		.09/24/2020	S. G. COWEN SECURITIES CORP.	3,908.000	1,489,334	1,489,334	0	
57636Q-10-4	MASTERCARD INC		.07/09/2020	STIFEL NICHOLAS	303.000	90,225	90,225	0	
594918-10-4	MICROSOFT CORP		.07/09/2020	STIFEL NICHOLAS	1,882.000	400,896	400,896	0	
595017-10-4	MICROCHIP TECHNOLOGY INC		.09/24/2020	S. G. COWEN SECURITIES CORP.	11,478.000	1,231,074	1,231,074	0	
61174X-10-9	MONSTER BEVERAGE CORP		.08/06/2020	S. G. COWEN SECURITIES CORP.	18,520.000	1,460,647	1,460,647	0	
64110L-10-6	NETFLIX INC		.08/27/2020	Various	6,845.000	3,658,430	3,658,430	0	
67066G-10-4	NVIDIA CORP		.07/09/2020	STIFEL NICHOLAS	1,962.000	808,275	808,275	0	
68389X-10-5	ORACLE CORP		.07/24/2020	S. G. COWEN SECURITIES CORP.	123,855.000	6,894,302	6,894,302	0	
701094-10-4	PARKER HANNIFIN		.07/24/2020	S. G. COWEN SECURITIES CORP.	5,721.000	1,050,502	1,050,502	0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		.07/14/2020	S. G. COWEN SECURITIES CORP.	41,931.000	3,099,133	3,099,133	0	
75513E-10-1	RAYTHEON CO RAYTHEON		.08/19/2020	Various	71,705.000	4,406,462	4,406,462	0	
78467J-10-0	SS&C TECHNOLOGIES		.07/22/2020	S. G. COWEN SECURITIES CORP.	6,182.000	351,962	351,962	0	
81762P-10-2	SERVGENIOW INC		.07/10/2020	VIRTU FINANCIAL	2,065.000	871,602	871,602	0	
82669G-10-4	SIGNATURE BANK		.08/06/2020	S. G. COWEN SECURITIES CORP.	16,176.000	1,711,195	1,711,195	0	
855244-10-9	STARBUCKS CORP		.08/19/2020	Various	21,656.000	1,707,854	1,707,854	0	
882508-10-4	TEXAS INSTRUMENTS		.08/05/2020	S. G. COWEN SECURITIES CORP.	8,259.000	1,091,309	1,091,309	0	
91324P-10-2	UNITEDHEALTH GROUP INC		.08/05/2020	S. G. COWEN SECURITIES CORP.	1,098.000	341,450	341,450	0	
98138H-10-1	WORKDAY INC-CLASS A		.08/06/2020	S. G. COWEN SECURITIES CORP.	6,519.000	1,212,820	1,212,820	0	
629183-10-3	EATON CORP PLC		.09/24/2020	S. G. COWEN SECURITIES CORP.	2,119.000	212,259	212,259	0	
550021-10-9	LULULEMON ATHLETICA INC	A	.08/12/2020	MERRILL LYNCH-ALGO	1,910.000	660,211	660,211	0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	.08/05/2020	S. G. COWEN SECURITIES CORP.	3,682.000	942,047	942,047	0	

STATEMENT AS OF SEPTEMBER 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
896770-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	07/22/2020	S. G. COMEN SECURITIES CORP.	12,987,000	352,455		0	
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
31337#-10-5	FHLB CINCINNATI		09/30/2020	FHLB	36,409,000	3,640,900	XXX	0	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3		09/11/2020	PRIVATE PLACEMENT	20,432,720	200,000		0	
<b>9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>									
						3,940,900	XXX	0	XXX
<b>9799997. Total - Common Stocks - Part 3</b>						78,771,397	XXX	0	XXX
<b>9799998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>						78,771,397	XXX	0	XXX
<b>9899999. Total - Preferred and Common Stocks</b>						78,771,397	XXX	0	XXX
<b>9999999 - Totals</b>						279,720,319	XXX	415,450	XXX

STATEMENT AS OF SEPTEMBER 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 Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractional Maturity Date	NAIC Desig-nation and Admin-istrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		09/01/2020	Paydown		121	121	131	125	0	(5)	0	(5)	0	121	0	0	0	2	08/01/2030	1
36176F-29-2	G2 G2 765168 4.940% 11/20/61		09/03/2020	Paydown		3,573	3,573	3,813	3,539	0	4	0	4	0	3,573	0	0	0	35	11/20/2061	1
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		09/01/2020	Paydown		73,194	73,194	74,511	74,449	0	(1,255)	0	(1,255)	0	73,194	0	0	0	553	09/15/2041	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2020	Paydown		52,050	52,050	53,145	51,924	0	126	0	126	0	52,050	0	0	0	490	11/20/2060	1
38373Y-6Z-2	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		11,298	11,298	10,903	11,127	0	171	0	171	0	11,298	0	0	0	121	02/16/2044	1
38373Y-LK-8	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		951	951	913	951	0	0	0	0	0	951	0	0	0	15	11/16/2042	1
38376G-P3-8	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		4,599	4,599	5,128	4,752	0	(154)	0	(154)	0	4,599	0	0	0	45	05/16/2051	1
38377T-VE-8	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		17,173	17,173	17,911	17,275	0	(103)	0	(103)	0	17,173	0	0	0	193	08/20/2026	1
38378K-DQ-9	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	11,919	3,438	0	(3,438)	0	(3,438)	0	0	0	0	0	(348)	08/16/2042	1
38379U-CK-0	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	344,284	237,970	0	(237,970)	0	(237,970)	0	0	0	0	0	43,156	04/16/2057	1
38379U-O2-5	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	138,871	123,288	0	(123,288)	0	(123,288)	0	0	0	0	0	6,192	05/16/2058	1
38379U-TJ-5	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	87,286	41,792	0	(41,792)	0	(41,792)	0	0	0	0	0	12,526	12/16/2055	1
38379U-VS-2	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	194,374	157,044	0	(157,044)	0	(157,044)	0	0	0	0	0	13,042	03/16/2057	1
38379U-XP-6	G2 G2 710059 4.500% 11/20/60		09/01/2020	Paydown		0	0	136,209	73,172	0	(73,172)	0	(73,172)	0	0	0	0	0	6,279	05/16/2058	1
690353-3B-1	OPIC AGENCY DEBENTURES 0.090% 02/15/28		08/15/2020	Redemption	100.0000	200,660	200,660	200,660	200,660	0	0	0	0	0	200,660	0	0	0	1,957	02/15/2028	1
690353-3C-9	OPIC AGENCY DEBENTURES 0.090% 05/15/24		08/15/2020	Redemption	100.0000	113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	1,056	05/15/2024	1
690353-5A-1	OPIC AGENCY DEBENTURES 0.093% 05/15/24		08/15/2020	Redemption	100.0000	150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,394	05/15/2024	1
690353-U8-8	OPIC 0.131% 02/15/28		08/17/2020	Redemption	100.0000	191,600	191,600	191,600	191,600	0	0	0	0	0	191,600	0	0	0	1,781	02/15/2028	1
690353-X9-3	OPIC AGENCY DEBENTURES 0.090% 02/15/28		08/15/2020	Redemption	100.0000	201,180	201,180	201,180	201,180	0	0	0	0	0	201,180	0	0	0	1,870	02/15/2028	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		07/15/2020	Redemption	100.0000	236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	2,670	07/15/2025	1
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35		07/07/2020	STIFEL NICHOLAS		6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	0	0	60,180	04/20/2035	1
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 0.100% 06/20/28		09/03/2020	WELLS FARGO		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	1,093	06/20/2028	1
0599999	Subtotal - Bonds - U.S. Governments					10,256,146	10,256,146	11,172,585	1,894,033	0	(637,920)	0	(637,920)	0	10,256,146	0	0	0	154,302	XXX	XXX
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		09/03/2020	Redemption	100.0000	140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,099	08/01/2025	1FE
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		08/03/2020	Redemption	100.0000	1,460,000	1,460,000	1,460,000	1,460,000	0	0	0	0	0	1,460,000	0	0	0	28,090	08/01/2031	1FE
25477P-NF-8	DCHF A 2014-A A 3.875% 06/15/45 FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/03/2020	Paydown		16,843	16,843	16,843	16,843	0	0	0	0	0	16,843	0	0	0	109	06/15/2045	1FE
3128HX-W7-6	FGLMC J10358 4.500% 07/01/24		09/01/2020	Paydown		176,758	176,758	183,691	182,783	0	(6,025)	0	(6,025)	0	176,758	0	0	0	1,543	08/15/2024	1
3128PP-NF-7	FGLMC J10361 4.500% 07/01/24		09/01/2020	Paydown		11,384	11,384	11,605	11,478	0	(94)	0	(94)	0	11,384	0	0	0	136	07/01/2024	1
3128PP-NJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2020	Paydown		11,160	11,160	11,410	11,268	0	(108)	0	(108)	0	11,160	0	0	0	126	07/01/2024	1
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2020	Paydown		6,158	6,158	6,547	6,370	0	(212)	0	(212)	0	6,158	0	0	0	60	06/01/2025	1
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2020	Paydown		6,498	6,498	6,908	6,724	0	(226)	0	(226)	0	6,498	0	0	0	73	07/01/2025	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		09/01/2020	Paydown		25,773	25,773	24,935	25,268	0	505	0	505	0	25,773	0	0	0	194	01/01/2026	1
312903-BX-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		07/15/2020	Paydown		63	63	66	63	0	0	0	0	0	63	0	0	0	1	08/15/2021	1
31335A-LL-0	FG FG G60587 4.000% 02/01/46		09/01/2020	Paydown		822,593	822,593	866,101	865,055	0	(42,462)	0	(42,462)	0	822,593	0	0	0	7,917	02/01/2046	1
313615-AQ-9	FNMA FN 50415 9.000% 03/01/21		09/01/2020	Paydown		22	22	23	22	0	0	0	0	0	22	0	0	0	1	03/01/2021	1
31362T-TU-7	FNMA FN 70763 9.000% 03/01/21		09/01/2020	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/01/2021	1
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2020	Paydown		114,602	114,602	113,169	113,713	0	889	0	889	0	114,602	0	0	0	704	02/25/2032	1
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		09/01/2020	Paydown		253	253	257	256	0	(4)	0	(4)	0	253	0	0	0	4	10/01/2035	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		09/01/2020	Paydown		1,404,997	1,404,997	1,418,962	1,404,993	0	405	0	405	0	1,404,997	0	0	0	18,435	10/25/2020	1
3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		09/01/2020	Paydown		547,366	547,366	550,061	546,111	0	1,255	0	1,255	0	547,366	0	0	0	6,125	11/25/2020	1
3137A8-PP-2	FHR FHMS K012 A2 4.186% 12/25/20		09/01/2020	Paydown		351,942	351,942	349,743	350,876	0	1,066	0	1,066	0	351,942	0	0	0	3,934	12/25/2020	1
3137A8-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		09/01/2020	Paydown		266,294	266,294	297,084	276,387	0	(10,093)	0	(10,093)	0	266,294	0	0	0	2,671	06/15/2031	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.433% 01/25/22		09/01/2020	Paydown		0	0	16,732	2,314	0	(2,314)	0	(2,314)	0	0	0	0	0	562	01/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.311% 07/25/22		09/01/2020	Paydown		0	0	19,149	3,996	0	(3,996)	0	(3,996)	0	0	0	0	0	623	07/25/2022	1FE
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		09/01/2020	Paydown		307,017	307,017	287,560	284,943	0	22,075	0	22,075	0	307,017	0	0	0	2,515	03/15/2043	1

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STATEMENT AS OF SEPTEMBER 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
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2020	Paydown		142,159	142,159	132,419	137,061	0	5,099	0	5,099	0	142,159	0	0	0	505	07/15/2042	1
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2020	Paydown		122,235	122,235	121,295	121,757	0	479	0	479	0	122,235	0	0	0	927	05/15/2044	1
3137BM-7D-2	FHMS FHMS K051 X1 0.677% 09/25/25		09/01/2020	Paydown		0	0	21,915	12,052	0	(12,052)	0	(12,052)	0	0	0	0	0	807	09/25/2025	1
3137BV-ZA-7	FHMS FHMS K063 X1 0.421% 01/25/27		09/01/2020	Paydown		0	0	8,866	5,902	0	(5,902)	0	(5,902)	0	0	0	0	0	334	01/25/2027	1FE
31384Q-PN-7	FNMA FN 530629 3.692% 04/01/30		09/01/2020	Paydown		1,377	1,377	1,364	1,291	0	86	0	86	0	1,377	0	0	0	13	04/01/2030	1
3138EO-YE-3	FN FN AL7908 3.000% 01/01/27		09/01/2020	Paydown		103,060	103,060	100,081	101,023	0	2,037	0	2,037	0	103,060	0	0	0	800	01/01/2027	1
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		09/01/2020	Paydown		177,912	177,912	182,721	181,745	0	(3,833)	0	(3,833)	0	177,912	0	0	0	1,539	09/01/2032	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2020	Paydown		22,414	22,414	23,535	23,472	0	(1,058)	0	(1,058)	0	22,414	0	0	0	225	09/01/2043	1
3138EP-YZ-1	FN FN AL7027 3.586% 06/01/45		09/01/2020	Paydown		37,405	37,405	36,735	36,760	0	645	0	645	0	37,405	0	0	0	340	06/01/2045	1
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		09/01/2020	Paydown		17,122	17,122	16,442	16,869	0	253	0	253	0	17,122	0	0	0	120	08/01/2023	1
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		09/01/2020	Paydown		31,160	31,160	33,322	32,878	0	(1,718)	0	(1,718)	0	31,160	0	0	0	270	01/01/2033	1
3138XU-JL-7	05/01/44		09/01/2020	Paydown		1,339,073	1,339,073	1,339,230	1,339,079	0	(6)	0	(6)	0	1,339,073	0	0	0	11,273	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2020	Paydown		41,914	41,914	40,146	41,051	0	862	0	862	0	41,914	0	0	0	617	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		09/01/2020	Paydown		25,105	25,105	26,886	25,841	0	(736)	0	(736)	0	25,105	0	0	0	251	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2020	Paydown		29,593	29,593	28,590	29,130	0	463	0	463	0	29,593	0	0	0	366	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2020	Paydown		63,525	63,525	68,334	65,644	0	(2,118)	0	(2,118)	0	63,525	0	0	0	825	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2020	Paydown		59,356	59,356	64,512	61,072	0	(1,716)	0	(1,716)	0	59,356	0	0	0	804	08/25/2033	1
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2020	Paydown		203,492	203,492	197,520	200,734	0	2,758	0	2,758	0	203,492	0	0	0	2,911	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2020	Paydown		48,883	48,883	54,108	50,482	0	(1,598)	0	(1,598)	0	48,883	0	0	0	629	03/25/2029	1
31398F-OP-3	FNR 2009-85 BC 4.500% 10/25/24		09/01/2020	Paydown		378,387	378,387	382,763	377,963	0	424	0	424	0	378,387	0	0	0	4,249	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2020	Paydown		6,899	6,899	6,599	6,812	0	87	0	87	0	6,899	0	0	0	69	11/25/2024	1
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		09/01/2020	Paydown		265,827	265,827	271,642	266,421	0	(594)	0	(594)	0	265,827	0	0	0	3,024	09/15/2024	1
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2020	Paydown		24,649	24,649	24,757	24,637	0	12	0	12	0	24,649	0	0	0	272	09/15/2024	1
31398L-UP-6	FHR FHR 3584 MY 4.000% 10/15/24		09/01/2020	Paydown		139,477	139,477	132,590	138,144	0	1,333	0	1,333	0	139,477	0	0	0	1,441	10/15/2024	1
31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		09/01/2020	Paydown		42,866	42,866	45,103	43,379	0	(513)	0	(513)	0	42,866	0	0	0	426	01/15/2025	1
31398N-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2020	Paydown		20,744	20,744	19,849	20,503	0	241	0	241	0	20,744	0	0	0	188	02/25/2025	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2020	Paydown		54,027	54,027	58,720	54,590	0	(563)	0	(563)	0	54,027	0	0	0	597	09/25/2025	1
31398W-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		09/01/2020	Paydown		38,741	38,741	38,087	38,558	0	183	0	183	0	38,741	0	0	0	442	03/15/2025	1
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2020	Paydown		17,498	17,498	16,601	17,260	0	237	0	237	0	17,498	0	0	0	172	02/15/2025	1
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2020	Paydown		41,678	41,678	41,938	41,654	0	23	0	23	0	41,678	0	0	0	471	04/15/2025	1
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		09/01/2020	Paydown		534	534	529	530	0	5	0	5	0	534	0	0	0	7	08/01/2033	1
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		09/01/2020	Paydown		158,415	158,415	161,187	159,826	0	(1,411)	0	(1,411)	0	158,415	0	0	0	1,521	10/01/2048	1
3140JG-AM-7	FN FN BNO011 4.000% 08/01/48		09/01/2020	Paydown		290,081	290,081	295,294	295,190	0	(5,108)	0	(5,108)	0	290,081	0	0	0	2,646	08/01/2048	1
3140JG-WT-8	FN FN BNO657 4.000% 09/01/48		09/01/2020	Paydown		901,005	901,005	902,976	902,896	0	(1,891)	0	(1,891)	0	901,005	0	0	0	9,760	09/01/2048	1
31412S-D3-6	FN FN 933122 5.500% 01/01/38		09/01/2020	Paydown		184,334	184,334	186,644	186,450	0	(2,116)	0	(2,116)	0	184,334	0	0	0	1,865	01/01/2038	1
31414M-4H-3	FNMA FN 970737 5.000% 11/01/23		09/01/2020	Paydown		12,599	12,599	13,150	12,818	0	(219)	0	(219)	0	12,599	0	0	0	158	11/01/2023	1
31416X-LG-3	FNMA FN AB2126 3.000% 01/01/26		09/01/2020	Paydown		152,935	152,935	149,948	151,035	0	1,900	0	1,900	0	152,935	0	0	0	1,113	01/01/2026	1
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		09/01/2020	Paydown		131,226	131,226	130,980	130,977	0	249	0	249	0	131,226	0	0	0	990	08/01/2032	1
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		09/01/2020	Paydown		65,801	65,801	65,730	65,730	0	71	0	71	0	65,801	0	0	0	494	07/01/2033	1
31417Y-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2020	Paydown		42,535	42,535	42,894	42,656	0	(120)	0	(120)	0	42,535	0	0	0	449	01/01/2025	1
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2020	Paydown		16,086	16,086	16,286	16,286	0	(201)	0	(201)	0	16,086	0	0	0	188	08/01/2024	1
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		09/01/2020	Paydown		98,125	98,125	102,081	101,037	0	(2,912)	0	(2,912)	0	98,125	0	0	0	1,035	01/01/2031	1
31418A-HD-6	FN FN MA1543 3.500% 08/01/33		09/01/2020	Paydown		19,811	19,811	20,368	20,288	0	(477)	0	(477)	0	19,811	0	0	0	171	08/01/2033	1
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		09/01/2020	Paydown		11,080	11,080	11,700	11,262	0	(182)	0	(182)	0	11,080	0	0	0	151	09/01/2022	1
31418X-Z0-4	FNMA FN AD9750 3.500% 12/01/25		09/01/2020	Paydown		54,529	54,529	55,407	54,972	0	(443)	0	(443)	0	54,529	0	0	0	435	12/01/2025	1
31419K-UA-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2020	Paydown		44,301	44,301	45,062	44,683	0	(382)	0	(382)	0	44,301	0	0	0	414	11/01/2025	1
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		09/01/2020	Redemption	100.0000			281,422	281,422	0	0	0	0	281,422	0	0	0	2,096	08/01/2046	1FE	
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34 TXBL MUNI FUNDING TRUST VARIOUS GENERAL		09/03/2020	Redemption	100.0000			80,829	80,829	0	0	0	0	80,829	0	0	0	503	10/01/2034	1FE	
62630W-CZ-8	0.500% 01/16/25																				

STATEMENT AS OF SEPTEMBER 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 Ident-	Description	For-	Disposal	Name	Number of	Consid-	Par Value	Actual	Prior Year	Unrealized	Current	Current	Total	Total	Book/	Foreign	Realized	Total	Bond	Stated	NAIC	
Identification		ign	Date	of Purchaser	Shares of	eration		Cost	Book/ Adjusted Carrying Value	Valuation	Year's	Year's	Change in	Change in	Adjusted	Exchange	Gain	Gain	Interest/	Contractual	Design-	
					Stock				Value	(Decrease)	(Amor- tization)/ Accretion	Other Than	Book/ Adjusted Carrying Value	Book /Adjusted Carrying Value	Value at Disposal Date	Gain (Loss) on Disposal	on Disposal	on Disposal	Stock Dividends Received During Year	Maturity Date	and Admini- strative Symbol	
..67755-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/03/2020	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,596	12/01/2021	1FE	
..67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		09/01/2020	Redemption 100.0000		425,186	425,186	425,186	425,186	0	0	0	0	0	425,186	0	0	0	1,908	03/01/2036	1FE	
..67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/03/2020	Redemption 100.0000		242,534	242,534	242,534	242,534	0	0	0	0	0	242,534	0	0	0	1,840	09/01/2037	1FE	
..751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.130% 08/01/33		08/03/2020	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	1,070	08/01/2033	1FE	
..880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG 3.875% 07/01/35		09/03/2020	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,550	07/01/2035	1FE	
..91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2020	Various		90,000	90,000	84,720	86,527	0	3,473	0	3,473	0	90,000	0	0	0	2,025	07/20/2036	1FE	
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/03/2020	Redemption 100.0000		185,146	185,146	185,146	185,146	0	0	0	0	0	185,146	0	0	0	2,127	10/25/2043	1FE	
..92812U-O4-3	VASHSG 2014-A A 3.500% 10/25/37		09/03/2020	Paydown		62,020	62,020	62,020	62,020	0	0	0	0	0	62,020	0	0	0	575	10/25/2037	1FE	
..92812U-O5-0	VASHSG 2015-A A 3.250% 06/25/42		09/03/2020	Various		650,593	650,593	650,932	650,863	0	(270)	0	(270)	0	650,593	0	0	0	0	06/25/2042	1FE	
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/03/2020	Redemption 100.0000		27,935	27,935	27,935	27,935	0	0	0	0	0	27,935	0	0	0	234	08/25/2042	1FE	
3199999	Subtotal - Bonds - U.S. Special Revenues					16,890,420	16,825,367	16,988,751	14,791,929	0	(66,558)	0	(66,558)	0	16,825,367	0	0	0	242,144	XXX	XXX	
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2020	Paydown		5,725	5,725	4,938	5,251	0	475	0	475	0	5,725	0	0	0	100	05/25/2033	1FM	
..006346-AS-9	ADMCO 2018-1 A 4.810% 11/15/48		09/15/2020	Paydown		31,270	31,270	31,792	31,568	0	(299)	0	(299)	0	31,270	0	0	0	376	11/15/2048	1FE	
..008414-AB-0	ABMT 2013-1 B1 3.600% 07/25/43		09/01/2020	Paydown		692,494	692,494	703,611	700,290	0	(7,796)	0	(7,796)	0	692,494	0	0	0	6,739	07/25/2043	1FM	
..008414-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2020	Paydown		1,858,620	1,858,620	1,800,896	1,802,713	0	55,907	0	55,907	0	1,858,620	0	0	0	15,057	11/25/2044	1FM	
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2020	Paydown		935,195	935,195	946,885	947,441	0	(12,246)	0	(12,246)	0	935,195	0	0	0	8,234	03/25/2045	1FM	
..00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2020	Paydown		274,197	274,197	278,139	279,319	0	(5,122)	0	(5,122)	0	274,197	0	0	0	2,450	06/25/2045	1FM	
..00842A-CB-3	ABMT 2015-4 B1 3.575% 06/25/45		09/01/2020	Paydown		324,674	324,674	331,958	329,012	0	(4,338)	0	(4,338)	0	324,674	0	0	0	2,978	06/25/2045	1FM	
..00842E-AS-0	ABMT 2016-2 B1 3.782% 03/25/46		09/01/2020	Paydown		40,204	40,204	39,726	39,798	0	405	0	405	0	40,204	0	0	0	381	03/25/2046	1FM	
..00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2020	Paydown		563,776	563,776	571,175	565,550	0	(1,774)	0	(1,774)	0	563,776	0	0	0	4,926	12/25/2045	1FM	
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2020	Paydown		16,750	16,683	15,159	13,997	0	2,753	0	2,753	0	16,750	0	0	0	259	09/25/2037	1FM	
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2020	Redemption 100.0000		130,223	130,223	129,704	129,871	0	352	0	352	0	130,223	0	0	0	2,328	07/15/2027	2FE	
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		09/01/2020	Paydown		3,608	3,608	3,597	3,474	0	133	0	133	0	3,608	0	0	0	35	09/25/2035	1FM	
..02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2020	Paydown		19,789	19,789	19,788	19,710	0	80	0	80	0	19,789	0	0	0	197	10/17/2036	1FE	
..02665V-BS-9	AMERICAN HONDA FINANCE 0.542% 07/20/20		07/20/2020	Maturity		3,500,000	3,500,000	3,467,380	3,467,380	0	32,620	0	32,620	0	3,500,000	0	0	0	30,712	07/20/2020	1FE	
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2020	Paydown		23,685	23,685	23,684	23,668	0	17	0	17	0	23,685	0	0	0	209	04/17/2052	1FE	
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2020	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		08/08/2020	Paydown		1,275,136	1,275,136	1,303,428	1,277,479	0	(2,343)	0	(2,343)	0	1,275,136	0	0	0	22,349	11/08/2021	1FE	
..03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Cash Adjustment		0	0	0	0	0	0	0	0	0	0	0	(1)	(1)	0	08/15/2026	6FE	
..038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/31/2020	Call 103.2344		3,109,936	3,012,500	3,012,500	3,012,500	0	0	0	0	0	3,012,500	0	0	0	134,859	10/30/2045	2FE	
..038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		1,762,500	1,762,500	1,762,500	1,762,500	0	0	0	0	0	1,762,500	0	0	0	21,895	10/30/2045	2FE	
..039483-BB-7	ARCHER-DANIELS-MIDLAND 4.479% 03/01/21		07/01/2020	Call 102.7750		2,055,500	2,000,000	2,014,580	2,001,365	0	(166)	0	(166)	0	2,001,198	0	(1,198)	(1,198)	85,111	03/01/2021	1FE	
..05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		628,694	628,694	628,694	628,694	0	0	0	0	0	628,694	0	0	0	8,847	10/20/2020	1FE	
..05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.904% 03/25/37		09/01/2020	Paydown		32,737	32,737	27,479	29,536	0	3,201	0	3,201	0	32,737	0	0	0	345	03/25/2037	1FM	
..05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2020	Paydown		108,494	108,494	111,206	109,365	0	(871)	0	(871)	0	108,494	0	0	0	757	03/10/2033	1FM	
..05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2020	Paydown		8,823	8,823	8,329	8,482	0	341	0	341	0	8,823	0	0	0	86	10/25/2034	1FM	
..05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2020	Paydown		10,061	10,061	9,978	10,007	0	54	0	54	0	10,061	0	0	0	146	11/25/2035	1FM	
..05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2020	Paydown		8,271	8,376	7,647	8,434	0	(163)	0	(163)	0	8,271	0	0	0	158	01/25/2037	3FM	
..06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/01/2020	Paydown		8,833	8,833	9,097	8,935	0	(102)	0	(102)	0	8,833	0	0	0	101	09/15/2048	1FM	
..06406F-AF-0	BANK OF NY MELLON CORP 1.301% 10/30/23		09/14/2020	Various		10,471,224	10,300,000	10,309,931	10,304,139	0	(473)	0	(473)	0	10,303,666	0	167,558	167,558	60,106	10/30/2023	1FE	
..09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		09/01/2020	Paydown		97,107	97,107	0	0	0	0	0	0	0	0	0	0	0	0	1,612	04/15/2028	6FE
..110122-BM-9	BRISTOL-MYERS SQUIBB 3.625% 05/15/24		07/17/2020	Tax Free Exchange		4,286,569	4,265,000	4,290,179	4,287,367	0	(799)	0	(799)	0	4,286,569	0	0	0	26,627	05/15/2024	1FE	
..110122-BU-1	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		1,244,311	1,248,156	1,248,156	1,244,311	0	(3,846)	0	(3,846)	0	1,244,311	0	0	0	43,990	08/15/2045	1FE	
..110122-CC-0	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		07/17/2020	Various		4,983,744	5,000,000	4,982,900	4,983,663	0	80	0	80	0	4,983,744	0	0	0	121,458	06/15/2039	1FE	
..118230-AK-7	BUCKEY PARTNERS 4.150% 07/01/23		09/09/2020	JEFFERIES & CO		14,682,203	14,719,000	14,485,988	14,624,318	0	8,400	0	8,400	0	14,632,718	0	49,484	49,484	424,193	07/01/2023	3FE	
..118230-AQ-4	BUCKEY PARTNERS 3.950% 12/01/26		09/14/2020	Various		53,190	54,000	50,709	51,142	0	115	0	115	0	51,258	0	1,932	1,932	1,689	12/01/2026	3FE	
..12543P-AQ-6	CIVIL 2006-21 A15 6.000% 02/25/37		09/01/2020	Paydown		2,643	2,643	191	51	0	2,620	0	2,620	0	2,643	0	0	0	61	02/25/2037	1FM	
..125523-BU-3	CIGNA CORP 3.000% 07/15/23		07/14/2020	Tax Free Exchange		4,998,112	5,000,000	4,997,521	4,998,032	0	80	0	80	0	4,998,112	0	0	0	74,583	07/15/2023	2FE	

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STATEMENT AS OF SEPTEMBER 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2020	Paydown		110,793	110,793	110,727	110,793	0	0	0	0	110,793	0	0	0	1,580	07/20/2034	1FM	
12592L-BK-7	COMM 2014-CR20 XA 1.174% 11/10/47		09/01/2020	Paydown		0	0	22,839	12,420	0	(12,420)	0	0	0	0	0	0	972	11/10/2047	1FE	
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2020	Paydown		243,738	243,738	251,042	246,181	0	(2,444)	0	(2,444)	243,738	0	0	0	2,070	07/10/2048	1FM	
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2020	Paydown		453,818	453,818	467,428	458,463	0	(4,645)	0	(4,645)	453,818	0	0	0	3,942	08/10/2048	1FM	
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		09/01/2020	Paydown		7,636	7,636	7,636	7,636	0	(1)	0	(1)	7,636	0	0	0	62	12/10/2044	1FM	
12625C-AA-1	COMM 2013-WIP A1 2.499% 03/10/31		09/01/2020	Paydown		97,232	97,232	97,232	97,184	0	48	0	48	97,232	0	0	0	602	03/10/2031	1FM	
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		09/01/2020	Paydown		7,898	7,898	3,385	2,373	0	5,524	0	5,524	7,898	0	0	0	5	11/25/2036	1FM	
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2020	Paydown		82,670	82,670	85,148	83,299	0	(629)	0	(629)	82,670	0	0	0	766	02/10/2047	1FM	
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2020	Paydown		121,689	121,689	121,414	121,430	0	259	0	259	121,689	0	0	0	881	08/25/2043	1FM	
12648X-DE-7	CSMC 2014-WIN1 B3 3.907% 09/25/44		09/01/2020	Paydown		170,373	170,373	169,840	169,806	0	567	0	567	170,373	0	0	0	1,767	09/25/2044	1FM	
12648X-DF-4	CSMC 2014-WIN1 B4 3.907% 09/25/44		09/01/2020	Paydown		206,273	206,273	206,136	205,927	0	347	0	347	206,273	0	0	0	2,139	09/25/2044	1FM	
12649D-AR-4	CSMC 2014-WIN2 B3 3.959% 10/25/44		09/01/2020	Paydown		151,977	151,977	154,039	154,039	0	(2,061)	0	(2,061)	151,977	0	0	0	1,507	10/25/2044	1FM	
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2020	Paydown		218,326	218,326	218,547	218,527	0	(202)	0	(202)	218,326	0	0	0	1,477	12/25/2044	1FM	
12649K-AU-1	CSMC 2015-WIN1 B1 3.844% 12/25/44		09/01/2020	Paydown		302,000	302,000	316,781	309,368	0	(7,368)	0	(7,368)	302,000	0	0	0	2,676	12/25/2044	1FM	
12649N-AS-0	CSMC 2015-1 B1 3.930% 01/25/45		09/01/2020	Paydown		640,499	640,499	651,307	646,401	0	(5,902)	0	(5,902)	640,499	0	0	0	16,771	01/25/2045	1FM	
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2020	Paydown		147,819	147,819	147,515	147,486	0	333	0	333	147,819	0	0	0	1,450	09/25/2057	1FM	
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2020	Redemption	100.0000	44,101	44,101	44,101	44,101	0	0	0	0	44,101	0	0	0	519	01/10/2036	2FE	
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2020	Paydown		21,155	20,952	19,557	18,218	0	2,936	0	2,936	21,155	0	0	0	307	10/25/2035	1FM	
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2020	Paydown		21,130	21,130	20,710	21,107	0	24	0	24	21,130	0	0	0	278	05/25/2035	3FM	
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2020	Paydown		39,175	39,177	34,153	32,545	0	6,630	0	6,630	39,175	0	0	0	673	08/25/2035	1FM	
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2020	Paydown		76,266	76,266	70,546	67,858	0	8,408	0	8,408	76,266	0	0	0	1,062	11/25/2035	1FM	
12668A-NH-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2020	Paydown		18,721	18,184	17,029	16,256	0	2,465	0	2,465	18,721	0	0	0	231	11/25/2035	1FM	
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2020	Paydown		6,783	6,006	5,153	4,836	0	1,947	0	1,947	6,783	0	0	0	96	11/25/2035	1FM	
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2020	Paydown		26,818	26,662	22,563	21,708	0	5,110	0	5,110	26,818	0	0	0	364	11/25/2035	1FM	
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/10/2020	Redemption	100.0000	52,088	52,088	52,088	52,088	0	0	0	0	52,088	0	0	0	445	10/10/2038	2	
13213P-AA-8	Cambrian VRDN 0.190% 02/01/31		09/01/2020	Redemption	100.0000	65,500	65,500	65,500	65,500	0	0	0	0	65,500	0	0	0	570	02/01/2031	1FE	
15132E-LC-0	CCMC 2005-1 A5 5.371% 02/18/35		09/01/2020	Paydown		152,988	152,988	152,893	151,418	0	1,570	0	1,570	152,988	0	0	0	1,948	02/18/2035	1FM	
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2020	Paydown		7,654	3,770	7,654	4,716	0	(4,716)	0	(4,716)	0	0	0	0	30	11/25/2036	5FM	
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2020	Paydown		56,924	56,924	58,630	57,323	0	(999)	0	(999)	56,924	0	0	0	722	09/10/2046	1FM	
17322N-AA-2	CMIT 2014-J1 A1 3.500% 06/25/44		09/01/2020	Paydown		371,576	371,576	372,911	372,575	0	(999)	0	(999)	371,576	0	0	0	3,140	06/25/2044	1FM	
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/17/2020	Call	100.7500	113,848	113,000	112,859	112,866	0	12	0	12	112,898	102	102	4,040	02/01/2023	3FE		
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	163	04/25/2047	2FE	
202795-HV-5	COMMONWEALTH EDISON 4.000% 08/01/20		08/01/2020	Maturity		1,000,000	1,000,000	1,075,160	1,002,187	0	(2,187)	0	(2,187)	1,000,000	0	0	0	20,000	08/01/2020	1FE	
22540A-BT-4	CSFB 1997-1R 1M5 7.625% 09/30/24		09/01/2020	Paydown		13	13	13	13	0	13	0	13	13	0	0	0	0	09/30/2024	1FM	
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2020	Paydown		2,548	2,548	2,452	2,488	0	60	0	60	2,548	0	0	0	27	06/25/2033	1FM	
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2020	Redemption	100.0000	26,193	26,193	26,193	26,193	0	0	0	0	26,193	0	0	0	267	05/15/2034	1FE	
233046-AF-8	DNKN 2017-1A A21 4.030% 11/20/47		08/20/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	17,500	0	0	0	176	11/20/2047	2FE	
233046-AJ-0	DNKN 2019-1A A21 3.787% 05/20/49		08/20/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	17,500	0	0	0	166	05/20/2049	2FE	
233046-AK-7	DNKN 2019-1A A21 4.021% 05/20/49		08/20/2020	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	151	05/20/2049	2FE	
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		09/01/2020	Paydown		165,397	165,397	167,043	165,382	0	14	0	14	165,397	0	0	0	1,422	07/10/2044	1FM	
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		07/01/2020	Paydown		646,800	646,800	645,002	645,947	0	853	0	853	646,800	0	0	0	4,891	07/10/2044	1FM	
24422E-LN-7	JOHN DEERE CAPITAL 0.693% 07/10/20		07/10/2020	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	6,000,000	0	0	0	98,046	07/10/2020	1FE	
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2020	Paydown		9,640	10,269	9,356	9,487	0	153	0	153	9,640	0	0	0	129	09/25/2035	1FM	
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2020	Paydown		13,378	13,378	11,539	10,598	0	2,780	0	2,780	13,378	0	0	0	148	07/25/2036	1FM	
25755T-AE-0	DPABS 2015-1A A21 4.474% 10/25/45		07/25/2020	Paydown		12,500	12,500	12,776	12,700	0	(209)	0	(209)	12,500	0	0	0	140	10/25/2045	2FE	
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2020	Paydown		20,000	20,000	20,216	20,106	0	(106)	0	(106)	20,000	0	0	0	206	07/25/2047	2FE	
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2020	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	10,000	0	0	0	103	07/25/2048	2FE	
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		07/25/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	17,500	0	0	0	160	10/25/2049	2FE	
26208L-AD-0	HOK 2019-1A A2 4.641% 04/20/49		07/20/2020	Paydown																	

## STATEMENT AS OF SEPTEMBER 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	
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		07/15/2020	Maturity		2,000,000	2,000,000	2,019,400	.0	.0	(19,400)	.0	(19,400)	.0	2,000,000	.0	.0	.0	54,500	07/15/2020	2FE	
34417M-AA-5	FOCUS 2017-1A A21 3.857% 04/30/47		07/30/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	362	04/30/2047	2FE	
34417M-AB-3	FOCUS 2017-1A A21 5.093% 04/30/47		07/30/2020	Paydown		36,538	36,538	36,623	36,609	.0	(72)	.0	(72)	.0	36,538	.0	.0	.0	465	04/30/2047	2FE	
				MORGAN STANLEY FIXED INC																		
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		08/10/2020	Paydown		687,133	672,000	691,380	.0	.0	(3,643)	.0	(3,643)	.0	687,737	.0	(604)	(604)	27,589	02/15/2023	3FE	
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		08/10/2020	Paydown		307,840	296,000	304,717	.0	.0	(687)	.0	(687)	.0	304,030	.0	3,810	3,810	13,855	08/01/2026	3FE	
36192K-AU-1	GSMS 2012-GC17 AAB 2.935% 05/10/45		09/01/2020	Paydown		611,391	611,391	623,618	611,552	.0	(161)	.0	(161)	.0	611,391	.0	.0	.0	4,771	05/10/2045	1FM	
36199F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2020	Paydown		258,856	258,856	266,613	260,393	.0	(1,536)	.0	(1,536)	.0	258,856	.0	.0	.0	2,454	08/10/2046	1FM	
3622M-AM-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2020	Paydown		13,319	14,132	13,463	14,004	.0	(685)	.0	(685)	.0	13,319	.0	.0	.0	195	05/25/2037	3FM	
3622M-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2020	Paydown		20,031	20,031	16,375	18,961	.0	118	.0	118	.0	19,079	.0	.0	.0	226	05/25/2037	2FM	
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2020	Paydown		159,563	159,563	164,343	159,457	.0	106	.0	106	.0	159,563	.0	.0	.0	1,190	08/10/2043	1FM	
				Redemption 100.0000																		
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2020	Paydown		40,072	40,072	40,072	40,072	.0	.0	.0	.0	.0	40,072	.0	.0	.0	585	01/15/2026	2	
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		09/17/2020	Paydown		1,155,286	1,155,286	1,135,249	1,140,894	.0	14,393	.0	14,393	.0	1,155,286	.0	.0	.0	13,979	04/15/2037	1FE	
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		08/15/2020	Various		427,000	427,000	478,175	428,630	.0	(1,630)	.0	(1,630)	.0	427,000	.0	.0	.0	18,681	08/15/2020	4FE	
				Redemption 100.0000																		
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2020	Paydown		684,616	684,616	617,440	629,758	.0	54,859	.0	54,859	.0	684,616	.0	.0	.0	266,669	07/01/2038	1FE	
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		08/25/2020	Paydown		5,674,611	5,674,611	5,838,643	5,827,034	.0	(152,423)	.0	(152,423)	.0	5,674,611	.0	.0	.0	117,719	10/25/2023	1FE	
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		08/25/2020	Paydown		1,135,438	1,135,438	1,135,314	1,135,314	.0	70	.0	70	.0	1,135,438	.0	.0	.0	7,989	02/25/2024	1FE	
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2020	Paydown		19,804	19,804	3,212	331	.0	19,473	.0	19,473	.0	19,804	.0	.0	.0	68	05/25/2036	1FM	
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		07/15/2020	TENDER OFFER		180,983	177,000	177,000	177,000	.0	.0	.0	.0	.0	.0	.0	3,983	3,983	.0	2,160	04/15/2021	2FE
46124H-AB-2	INTUIT INC 0.950% 07/15/25		07/21/2020	BANK OF AMERICA SEC		1,128,666	1,118,000	1,117,117	.0	.0	.0	.0	.0	1,117,127	.0	11,538	11,538	.0	708	07/15/2025	1FE	
46187B-AA-1	ITHSR 2017-SFR2 A 1.001% 12/17/36		09/17/2020	Paydown		155,593	155,593	155,593	155,593	.0	.0	.0	.0	.0	155,593	.0	.0	.0	2,169	12/17/2036	1FE	
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Call 100.9580		201,916	200,000	206,600	200,236	.0	(108)	.0	(108)	.0	200,128	.0	(128)	(128)	6,292	08/15/2024	4FE	
46289R-AA-3	IRON MOUNTAIN US HLDNGS 5.375% 06/01/26		08/21/2020	Call 106.3409		845,489	607,000	591,825	594,027	.0	433	.0	433	.0	594,459	.0	12,541	12,541	62,053	06/01/2026	3FE	
				IRWIN HOME EQUITY 2006-1 244 6.060%																		
464126-DA-6	IRIWE 2006-2 244 6.670% 02/25/36		09/01/2020	Paydown		386	386	386	386	.0	.0	.0	.0	.0	386	.0	.0	.0	6	09/25/2035	1FM	
46412Q-AE-7	IRIWE 2006-2 244 6.670% 02/25/36		09/01/2020	Paydown		5,240	5,240	5,117	3,698	.0	1,541	.0	1,541	.0	5,240	.0	.0	.0	89	02/25/2036	1FM	
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		09/01/2020	Paydown		299,797	299,797	306,870	306,838	.0	(7,042)	.0	(7,042)	.0	299,797	.0	.0	.0	2,727	07/25/2050	1FE	
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		09/15/2020	Paydown		110,586	110,586	123,010	121,613	.0	(11,027)	.0	(11,027)	.0	110,586	.0	.0	.0	1,239	10/15/2056	1FE	
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2020	Paydown		113,749	113,749	117,162	116,643	.0	(2,894)	.0	(2,894)	.0	113,749	.0	.0	.0	1,053	10/15/2059	1FE	
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2020	Paydown		220,835	220,835	217,178	217,572	.0	3,263	.0	3,263	.0	220,835	.0	.0	.0	1,802	09/15/2065	1FE	
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2020	Paydown		68,473	68,473	68,434	68,441	.0	32	.0	32	.0	68,473	.0	.0	.0	698	03/15/2063	1FE	
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2020	Paydown		58,595	58,595	58,557	58,564	.0	31	.0	31	.0	58,595	.0	.0	.0	543	01/17/2073	1FE	
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2020	Paydown		160,375	160,375	160,303	160,313	.0	62	.0	62	.0	160,375	.0	.0	.0	1,349	06/15/2077	1FE	
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2020	Paydown		438,666	438,666	435,740	436,107	.0	2,559	.0	2,559	.0	438,666	.0	.0	.0	3,568	09/15/2072	1FE	
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2020	Paydown		135,325	135,325	135,220	135,243	.0	83	.0	83	.0	135,325	.0	.0	.0	1,239	03/15/2058	1FE	
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2020	Paydown		114,352	114,352	114,252	114,257	.0	95	.0	95	.0	114,352	.0	.0	.0	1,106	03/17/2070	1FE	
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2020	Paydown		52,152	52,152	29,997	22,504	.0	29,649	.0	29,649	.0	52,152	.0	.0	.0	268	07/25/2036	1FM	
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2020	Paydown		27,957	27,957	28,236	27,949	.0	8	.0	8	.0	27,957	.0	.0	.0	341	08/15/2046	1FM	
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2020	Paydown		161,388	161,388	163,002	161,615	.0	(227)	.0	(227)	.0	161,388	.0	.0	.0	1,370	01/15/2046	1FM	
46646R-AL-7	JPMDB 2016-C4 XA 0.927% 12/15/49		09/01/2020	Paydown		.0	14,924	.0	9,741	.0	(9,741)	.0	(9,741)	.0	.0	.0	.0	.0	512	12/15/2049	1FE	
46648R-AN-3	JPMIT 2017-2 A13 3.500% 05/25/48		09/01/2020	Paydown		449,212	449,212	452,476	452,434	.0	(3,222)	.0	(3,222)	.0	449,212	.0	.0	.0	3,856	05/25/2048	1FM	
46649H-AH-2	JPMIT 2017-6 A13 3.500% 12/25/48		09/01/2020	Paydown		25,178	25,178	25,275	25,244	.0	(66)	.0	(66)	.0	25,178	.0	.0	.0	220	12/25/2048	1FM	
46649H-AY-8	JPMIT 2017-6 B1 3.813% 12/25/48		09/01/2020	Paydown		29,079	29,079	30,572	30,468	.0	(1,389)	.0	(1,389)	.0	29,079	.0	.0	.0	277	12/25/2048	1FM	
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		09/01/2020	Paydown		748,787	748,787	772,889	772,500	.0	(24,102)	.0	(24,102)	.0	748,787	.0	.0	.0	2,839	02/25/2050	1FE	
47760Q-AA-1	JIMMY 2017-1A A21 3.610% 07/30/47		07/30/2020	Paydown		27,500	27,500	27,500	27,500	.0	.0	.0	.0	.0	27,500	.0	.0	.0	248	07/30/2047	2FE	
47760Q-AB-9	JIMMY 2017-1A A21 4.846% 07/30/47		07/30/2020	Paydown		5,625	5,625	5,625	5,625	.0	.0	.0	.0	.0	5,625	.0	.0	.0	68	07/30/2047	2FE	
48249Y-AA-3	KSBA 2016-1 A 2.470% 03/25/42		09/25/2020	Paydown		.0	.0	8,690	8,533	.0	(8,533)	.0	(8,533)	.0	.0	.0	.0	.0	712	03/25/2042</		

STATEMENT AS OF SEPTEMBER 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
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		07/30/2020	Call 100.0000		5,000,000	5,000,000	5,048,800	5,037,245	0	(37,245)	0	(37,245)	0	5,000,000	0	0	0	133,594	10/15/2020	2FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/26/2020	Various		3,148,125	3,450,000	2,602,752	3,450,000	0	3,340	847,248	(843,908)	0	2,606,092	0	542,033	542,033	122,283	02/15/2021	6FE
576434-RW-6	MALT 2004-S B1 6.309% 06/25/34		09/01/2020	Paydown		0	22,938	21,113	20,611	0	(20,611)	0	(20,611)	0	0	0	0	0	362	06/25/2034	4FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2020	Paydown		146,667	146,667	146,667	146,667	0	0	0	0	0	146,667	0	0	0	4,159	08/01/2025	1FE
599809-AE-0	MOMLT 2015-1 A3 3.000% 06/25/56		09/01/2020	Paydown		994,011	994,011	1,018,395	994,214	0	(203)	0	(203)	0	994,011	0	0	0	7,468	06/25/2056	1FM
616900-AC-3	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2020	Paydown		53,803	53,803	55,414	54,172	0	(369)	0	(369)	0	53,803	0	0	0	569	02/15/2047	1FM
616900-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		09/01/2020	Paydown		916,708	916,708	944,168	925,448	0	(8,740)	0	(8,740)	0	916,708	0	0	0	7,733	07/15/2050	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		09/01/2020	Paydown		246,977	246,977	251,909	246,846	0	131	0	131	0	246,977	0	0	0	3,041	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		10/25/36	09/01/2020	Paydown	25,120	25,120	13,897	11,525	0	13,595	0	13,595	0	25,120	0	0	0	116	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2020	Paydown		31,506	31,506	18,985	15,341	0	16,165	0	16,165	0	31,506	0	0	0	179	01/25/2047	1FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2020	Paydown		41,878	41,878	43,133	42,215	0	(337)	0	(337)	0	41,878	0	0	0	379	04/15/2047	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.717% 08/15/49		09/01/2020	Paydown		0	0	56,490	33,630	0	(33,630)	0	(33,630)	0	0	0	0	0	2,109	08/15/2049	1FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2020	Paydown		228,135	228,135	224,591	225,366	0	2,768	0	2,768	0	228,135	0	0	0	1,967	07/25/2043	1FM
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		09/25/2020	Call 102.8130		1,443,495	1,404,000	1,422,620	1,412,634	0	(1,247)	0	(1,247)	0	1,411,388	0	(7,388)	(7,388)	90,828	08/01/2024	4FE
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2020	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,620	07/26/2021	2
68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		09/08/2020	Various		7,761,723	7,812,000	7,761,001	6,999,020	0	722	0	722	0	7,761,723	0	0	0	128,983	02/15/2040	2FE
693456-AN-5	PMTLT 2013-J1 B1 3.559% 09/25/43		09/01/2020	Paydown		418,009	418,009	418,467	418,089	0	(80)	0	(80)	0	418,009	0	0	0	3,755	09/25/2043	1FM
693476-BL-6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020	Various		2,000,000	2,000,000	1,989,120	1,999,723	0	277	0	277	0	2,000,000	0	0	0	43,750	08/11/2020	1FE
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2020	Paydown		404,065	404,065	398,951	400,074	0	3,991	0	3,991	0	404,065	0	0	0	3,558	02/25/2048	1FM
694308-GE-1	PACIFIC GAS & EL 6.050% 03/01/34		07/13/2000	Taxable Exchange		9,114,040	8,000,000	7,922,363	7,946,787	0	322	0	322	0	7,947,110	0	1,166,930	1,166,930	500,267	03/01/2034	6FE
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		08/11/2020	Taxable Exchange		558,375	2,346,000	496,038	2,364,411	0	(123)	1,867,895	(1,868,018)	0	496,394	0	61,982	61,982	0	08/01/2026	6FE
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Cash Adjustment		0	1	1	0	0	0	0	0	0	0	0	(1)	(1)	0	07/15/2025	6FE
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Redemption 100.0000		0	1	1	0	0	0	0	0	0	0	0	0	0	0	07/15/2025	6FE
730199-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2020	Redemption		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		08/03/2020	ROBERT W BAIRD		4,641,585	4,466,250	4,466,250	4,466,250	0	0	0	0	0	4,466,250	0	175,335	175,335	52,742	07/30/2049	2FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		07/30/2020	Paydown		11,273	11,273	11,273	11,273	0	0	0	0	0	11,273	0	0	0	126	07/30/2049	2FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		09/01/2020	Paydown		17,160	17,160	17,150	17,150	0	10	0	10	0	17,160	0	0	0	328	08/17/2034	1FE
74340X-AW-1	PROLOGIS TRUST 4.250% 08/15/23		09/08/2020	Call 111.1340		2,806,134	2,525,000	2,561,411	2,538,270	0	(1,184)	0	(1,184)	0	2,537,086	0	(12,086)	(12,086)	341,646	08/15/2023	1FE
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		09/01/2020	Paydown		8,364	9,963	8,335	8,665	0	(301)	0	(301)	0	8,364	0	0	0	154	06/25/2036	3FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2020	Paydown		459,359	459,359	459,287	459,359	0	72	0	72	0	459,359	0	0	0	3,283	10/25/2063	1FE
759850-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/01/2020	Paydown		21,436	21,436	15,363	11,743	0	9,693	0	9,693	0	21,436	0	0	0	383	05/25/2036	1FM
76110W-KZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		09/01/2020	Paydown		59,893	59,893	52,107	55,590	0	4,303	0	4,303	0	59,893	0	0	0	1,765	09/25/2033	1FM
761118-XQ-6	RALI 2006-GS3 1A12 6.000% 03/25/36		09/01/2020	Paydown		9,552	9,977	8,222	9,069	0	(517)	0	(517)	0	8,552	0	0	0	190	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2020	Paydown		682	1,701	1,533	1,525	0	(843)	0	(843)	0	682	0	0	0	19	11/25/2035	1FM
78013X-RJ-9	ROYAL BANK OF CANADA 0.558% 07/22/20		07/22/2020	Maturity		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	35,052	07/22/2020	1FE
78403D-AK-6	SBA TOWHER TRUST 2.877% 07/09/21		07/14/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	11,988	07/09/2021	1FE
78419Q-AG-9	SGCMS 2016-C5 XA 2.125% 10/10/48		09/01/2020	Paydown		0	0	42,854	24,559	0	(24,559)	0	(24,559)	0	0	0	0	0	1,624	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		09/01/2020	Paydown		615,117	615,117	586,764	589,878	0	25,239	0	25,239	0	615,117	0	0	0	4,718	11/25/2046	1FM
81745B-AN-5	SEMT 2013-6 B2 3.512% 05/25/43		09/01/2020	Paydown		452,788	452,788	451,196	451,406	0	1,382	0	1,382	0	452,788	0	0	0	4,182	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2020	Paydown		47,913	47,913	47,082	47,302	0	611	0	611	0	47,913	0	0	0	430	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.072% 07/25/44		09/01/2020	Paydown		586,375	586,375	626,528	608,630	0	(22,255)	0	(22,255)	0	586,375	0	0	0	5,798	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2020	Paydown		330,257	330,257	321,175	321,880	0	8,377	0	8,377	0	330,257	0	0	0	2,797	09/25/2043	1FM
81745J-AQ-1	SEMT 2013-11 B3 3.635% 09/25/43		09/01/2020	Paydown		211,269	211,269	208,232	208,772	0	2,497	0	2,497	0	211,269	0	0	0	1,956	09/25/2043	1FM
81745N-AJ-8	SEMT 2014-1 B2 3.916% 04/25/44		09/01/2020	Paydown		241,611	241,611	242,602	242,237	0	(626)	0	(626)	0	241,611	0	0	0	2,389	04/25/2044	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2020	Paydown		212,809	212,809	212,277	212,641	0	168	0	168	0	212,809	0	0	0	1,597	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.514% 03/25/43		09/01/2020	Paydown		184,112	184,112	188,952	187,547	0	(3,435)	0	(3,435)	0	184,112	0	0	0	1,614	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2020	Paydown		449,698	449,698														

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident-ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Design-ation and Admini-strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn-ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
82652W-AA-6	Sierra Receivab120162A ng Co 2016-2A A 2.330% 07/20/33		09/20/2020	Paydown Redemption 100.0000		208,787	208,787	208,744	208,783	.0	.4	.0	.4	.0	208,787	.0	.0	.0	1,232	07/20/2033	1FE	
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2020			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		09/15/2020	Paydown		77,959	77,959	89,354	84,722	.0	(6,763)	.0	(6,763)	.0	77,959	.0	.0	.0	1,084	07/15/2059	1FE	
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2020	Paydown		425,803	425,803	425,803	425,283	.0	520	.0	520	.0	425,803	.0	.0	.0	3,171	03/25/2054	1FM	
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		09/01/2020	Paydown		225,875	225,875	224,499	224,675	.0	1,200	.0	1,200	.0	225,875	.0	.0	.0	2,043	03/25/2058	1FM	
89469A-AD-6	TREEHOUSE FOODS INC 4.000% 09/01/28		08/25/2020	IMPERIAL CAPITAL LLC		477,900	472,000	472,000	.0	.0	.0	.0	.0	472,000	.0	5,900	5,900	.0	09/01/2028	4FE		
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2020	Paydown		337,763	337,763	342,826	338,060	.0	(296)	.0	(296)	.0	337,763	.0	.0	.0	2,515	05/10/2045	1FM	
90278L-AZ-2	UBSCM 2018-C15 XA 1.113% 12/15/51		09/01/2020	Paydown		.0	.0	6,104	5,295	.0	(5,295)	.0	(5,295)	.0	.0	.0	.0	.0	230	12/15/2051	1FE	
911365-BK-9	NA UNITED RENTALS 6.500% 12/15/26		08/10/2020	Call 111.0884 J P MORGAN SEC FIXED INC		1,772,972	1,596,000	1,669,815	1,656,324	.0	(2,422)	.0	(2,422)	.0	1,653,902	.0	(57,902)	(57,902)	244,691	12/15/2026	3FE	
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		08/10/2020			441,301	359,000	341,003	.0	.58	.0	.58	.0	341,061	.0	100,239	100,239	4,097	05/19/2050	2FE		
92783H-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2020	Various		20,623	20,623	20,623	20,623	.0	.0	.0	.0	20,623	.0	.0	.0	27,253	06/30/2030	1PL		
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2020	Paydown		351,617	351,617	362,148	354,146	.0	(2,528)	.0	(2,528)	.0	351,617	.0	.0	.0	3,173	05/15/2047	1FM	
92890M-AA-7	WFRBS 2012-C10 XA 1.675% 12/15/45		09/01/2020	Paydown		.0	.0	21,594	8,693	.0	(8,693)	.0	(8,693)	.0	.0	.0	.0	.0	1,138	12/15/2045	1FE	
929227-2G-0	WAMU 2003-85 1A4 5.500% 06/25/33		09/01/2020	Paydown		1,400	1,400	1,169	1,123	.0	276	.0	276	.0	1,400	.0	.0	.0	1,198	06/25/2033	1FM	
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2020	Paydown		79,932	79,932	79,145	79,691	.0	241	.0	241	.0	79,932	.0	.0	.0	597	03/15/2048	1FM	
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2020	Paydown		47,216	47,216	48,630	47,525	.0	(309)	.0	(309)	.0	47,216	.0	.0	.0	417	12/15/2046	1FM	
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2020	Paydown		49,568	49,568	51,052	49,886	.0	(318)	.0	(318)	.0	49,568	.0	.0	.0	443	03/15/2046	1FM	
93334F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2020	Paydown		8,173	8,649	7,987	8,093	.0	79	.0	79	.0	8,173	.0	.0	.0	107	11/25/2035	1FM	
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2020	Paydown		28,341	28,341	13,077	10,567	.0	17,774	.0	17,774	.0	28,341	.0	.0	.0	114	07/25/2036	1FM	
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		09/15/2020	Paydown		35,716	35,716	35,716	35,716	.0	.0	.0	.0	.0	35,716	.0	.0	.0	276	03/15/2029	1FE	
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		09/15/2020	Paydown		217,660	217,660	217,642	217,601	.0	59	.0	59	.0	217,660	.0	.0	.0	1,574	06/16/2031	1FE	
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		07/23/2020	Various		932,703	853,000	907,524	905,640	.0	(7,679)	.0	(7,679)	.0	899,845	.0	32,858	32,858	33,226	08/15/2023	2FE	
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		09/01/2020	Paydown		555,779	555,779	563,594	565,640	.0	(9,862)	.0	(9,862)	.0	555,779	.0	.0	.0	4,370	07/25/2049	1FM	
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2020	Paydown		944,922	944,922	973,256	954,115	.0	(9,194)	.0	(9,194)	.0	944,922	.0	.0	.0	8,113	07/15/2058	1FM	
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		09/01/2020	Paydown		787	787	800	785	.0	1	.0	1	.0	787	.0	.0	.0	5	05/25/2028	1FM	
97652P-AW-1	WIN 2014-1 B3 3.851% 06/20/44		09/01/2020	Paydown		342,796	342,796	348,308	346,598	.0	(3,802)	.0	(3,802)	.0	342,796	.0	.0	.0	3,390	06/20/2044	1FM	
98419M-AM-2	XYLEM INC 1.950% 01/30/28		09/15/2020	Various		480,662	459,000	458,125	458,125	.0	22	.0	22	.0	458,147	.0	22,514	22,514	1,969	01/30/2028	2FE	
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27		09/15/2020	Various		468,257	468,257	470,158	469,268	.0	(1,011)	.0	(1,011)	.0	468,257	.0	.0	.0	276,490	03/15/2027	1FE	
146900-AQ-8	CASCADES INC 5.750% 07/15/23		08/17/2020	Various		16,288,000	16,000,000	16,000,000	16,000,000	.0	.0	.0	.0	16,000,000	.0	288,000	288,000	541,778	07/15/2023	3FE		
00772B-AQ-4	AERCAP 4.625% 10/30/20		08/19/2020	Call 100.7836 Redemption 100.0000		3,527,426	3,500,000	3,585,330	3,570,949	.0	(54,030)	.0	(54,030)	.0	3,516,919	.0	(16,919)	(16,919)	157,376	10/30/2020	2FE	
02315Q-AA-6	AMBAC LSVI LLC 5.220% 02/12/23		07/01/2020			3,727	3,727	3,727	3,727	.0	.0	.0	.0	3,727	.0	.0	.0	60	02/12/2023	5G1		
05585J-AA-8	BSPT 2018-FL3 A 1.202% 03/15/28		09/15/2020	Paydown		3,418,204	3,418,204	3,418,204	3,418,204	.0	.0	.0	.0	3,418,204	.0	.0	.0	43,919	03/15/2028	1FE		
44328M-AC-8	H8BC BANK PLC 4.125% 08/12/20		08/12/2020	Maturity		1,000,000	1,000,000	994,010	999,847	.0	153	.0	153	.0	20,625	.0	.0	.0	20,625	08/12/2020	1FE	
561233-AA-5	MALLINCKRODT FIN/SB 5.750% 08/01/22		08/24/2020	Various		1,128,768	6,000,000	2,452,671	1,639,385	813,286	0	0	813,286	.0	2,452,671	.0	(1,323,904)	(1,323,904)	193,880	08/01/2022	6FE	
78010X-AA-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20		08/24/2020	Maturity Redemption 100.0000		1,989,000	1,989,000	2,033,513	2,033,513	.0	(44,513)	.0	(44,513)	.0	1,989,000	.0	.0	.0	111,881	08/24/2020	2FE	
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25		08/03/2020			21,450	21,450	21,236	21,284	.0	166	.0	166	.0	21,450	.0	.0	.0	657	08/01/2025	4FE	
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20		09/22/2020	Maturity		2,000,000	2,000,000	2,050,180	2,002,202	.0	(2,202)	.0	(2,202)	.0	2,000,000	.0	.0	.0	40,000	09/22/2020	2FE	
A3158#-AA-7	HOFER FIN SVCS PP 2.690% 07/25/20		07/25/2020	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	.0	.0	.0	.0	14,000,000	.0	.0	.0	376,800	07/25/2020	1PL		
62163#-AH-1	COOKSON GRP PLC PP 4.970% 12/16/20		08/27/2020	Call 101.3212		1,013,212	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1,000,000	.0	.0	.0	35,715	12/16/2020	2PL		
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24		07/01/2020	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(23,121)	06/25/2024	2	
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						207,773,294	211,938,687	206,286,718	193,300,206	813,286	(218,432)	2,715,143	(2,120,289)	0	205,697,861	0	1,343,001	1,343,001	5,860,896	XXX	XXX	
<b>8399997. Total - Bonds - Part 4</b>						234,919,860	239,020,200	234,448,054	209,986,168	813,286	(922,910)	2,715,143	(2,824,767)	0	232,779,374	0	1,343,001	1,343,001	6,257,342	XXX	XXX	
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>8399999. Total - Bonds</b>						234,919,860	239,020,200	234,448,054	209,986,168	813,286	(922,910)	2,715,143	(2,824,767)	0	232,779,374	0	1,343,001	1,343,001	6,257,342	XXX	XXX	
693475-B3-2	PNC FINANCIAL PFD		09/01/2020	TENDER OFFER		500,000	0.00	470,305	470,305	.0	.0	.0	.0	0	470,305	.0	29,695	29,695	6,719		2FE	
74460W-80-0	PUBLIC STORAGE PFD		07/10/2020	TENDER OFFER		18,684,000	0.00	439,032	439,032	.0	.0	.0	.0	0	439,032	.0	28,068	28,068	6,277		2FE	
78407R-20-4	SCE TRUST I PFD		09/28/2020	TENDER OFFER		9,000,000	0.00	199,882	199,882	.0	.0	.0	.0	0	199,882	.0	25,118	25,118	6,120		3FE	
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>						1,192,100	XXX	1,109,219	1,109,219	0	0	0	0	0	1,109,219	0	82,881	82,881				

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation and Admin- istrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
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						1,192,100	XXX	1,109,219	1,109,219	0	0	0	0	0	1,109,219	0	82,881	82,881	19,116	XXX	XXX	
02079K-10-7	ALPHABET CLASS C		07/28/2020	Morgan Stanley S. G. COWEN SECURITIES	269,000	407,654		373,154	0	0	0	0	0	373,154	0	34,500	34,500	0				
03027X-10-0	AMERICAN TOWER CORP REIT		09/18/2020	CORP. S. G. COWEN SECURITIES	2,260,000	555,148		322,918	519,393	(196,475)	0	0	(196,475)	322,918	0	232,230	232,230	7,209				
09062X-10-3	BIOGEN INC		08/03/2020	CORP.	9,352,000	2,602,013		2,721,772	2,775,019	(53,247)	0	0	(53,247)	2,721,772	0	(119,759)	(119,759)	0				
12504L-10-9	CBRE GROUP INC - A		07/09/2020	ROBERT W. BAIRD	10,698,000	466,702		478,753	0	0	0	0	0	478,753	0	(12,051)	(12,051)	0				
14448C-10-4	CARRIER GLOBAL CORP		08/19/2020	CORP. S. G. COWEN SECURITIES	59,817,000	1,624,405		1,148,696	0	0	0	0	0	1,148,696	0	475,709	475,709	4,785				
149123-10-1	CATERPILLAR INC		08/19/2020	CORP. S. G. COWEN SECURITIES	6,983,000	969,543		715,937	762,176	(277,624)	0	0	(277,624)	715,937	0	253,606	253,606	19,701				
16119P-10-8	CHARTER COMMUNICATIONS INC-A		08/21/2020	CORP.	3,171,000	1,871,280		721,624	1,538,189	(816,564)	0	0	(816,564)	721,624	0	1,149,656	1,149,656	0				
17275R-10-2	CISCO SYSTEMS INC		07/09/2020	ROBERT W. BAIRD	13,326,000	619,779		624,371	0	0	0	0	0	624,371	0	(4,593)	(4,593)	4,797				
237194-10-5	DARDEN RESTAURANTS INC		07/09/2020	ROBERT W. BAIRD S. G. COWEN SECURITIES	9,262,000	657,965		696,259	0	0	0	0	0	696,259	0	(38,293)	(38,293)	0				
25746U-10-9	DOMINION RESOURCES		09/18/2020	CORP.	3,670,000	289,085		284,830	303,949	(19,119)	0	0	(19,119)	284,830	0	4,254	4,254	10,349				
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/12/2020	MERRILL LYNCH-ALGO	6,834,000	535,988		464,801	0	0	0	0	0	464,801	0	71,187	71,187	0				
298736-10-9	EUROMET WORLDWIDE INC		07/09/2020	ROBERT W. BAIRD	8,049,000	732,127		755,417	0	0	0	0	0	755,417	0	(23,290)	(23,290)	0				
37045V-10-0	GENERAL MOTORS CO		08/20/2020	VIRTU FINANCIAL	19,339,000	558,786		682,418	707,807	(25,390)	0	0	(25,390)	682,418	0	(123,632)	(123,632)	7,349				
40412C-10-1	HCA HOLDINGS INC		07/28/2020	Morgan Stanley S. G. COWEN SECURITIES	1,810,000	225,339		171,944	0	0	0	0	0	171,944	0	53,394	53,394	0				
40434L-10-5	HP INC		09/24/2020	CORP. S. G. COWEN SECURITIES	36,295,000	662,776		459,518	745,862	(286,344)	0	0	(286,344)	459,518	0	203,258	203,258	19,186				
437076-10-2	HOME DEPOT		09/18/2020	CORP.	1,730,000	476,652		310,158	270,573	(50,588)	0	0	(50,588)	310,158	0	166,493	166,493	7,344				
459200-10-1	IBM		07/09/2020	STIFEL NICHOLAS	1,628,000	189,010		195,123	0	0	0	0	0	195,123	0	(6,113)	(6,113)	0				
46120E-60-2	INTUITIVE SURGICAL INC		08/14/2020	JP MORGAN - EQ	554,000	381,673		309,900	0	0	0	0	0	309,900	0	71,773	71,773	0				
478160-10-4	JOHNSON & JOHNSON		08/14/2020	JP MORGAN - EQ S. G. COWEN SECURITIES	2,138,000	316,405		296,639	0	0	0	0	0	296,639	0	19,765	19,765	0				
487836-10-8	KELLOGG CO		09/24/2020	CORP.	6,199,000	382,911		413,969	428,723	(14,754)	0	0	(14,754)	413,969	0	(31,059)	(31,059)	10,600				
526107-10-7	LENIXX INTERNATIONAL INC		07/09/2020	STIFEL NICHOLAS S. G. COWEN SECURITIES	1,673,000	410,302		389,677	0	0	0	0	0	389,677	0	20,625	20,625	0				
532457-10-8	ELI LILLY		09/24/2020	CORP.	6,214,000	921,329		501,702	816,706	(315,004)	0	0	(315,004)	501,702	0	419,627	419,627	13,795				
58933Y-10-5	MERCK & CO INC		08/12/2020	MERRILL LYNCH-ALGO S. G. COWEN SECURITIES	6,445,000	532,127		493,881	0	0	0	0	0	493,881	0	38,246	38,246	0				
594918-10-4	MICROSOFT CORP		07/14/2020	CORP.	4,018,000	828,342		213,734	633,639	(419,905)	0	0	(419,905)	213,734	0	614,608	614,608	4,098				
650111-10-7	NEW YORK TIMES CO-A		07/09/2020	STIFEL NICHOLAS S. G. COWEN SECURITIES	11,856,000	511,378		500,138	0	0	0	0	0	500,138	0	11,240	11,240	711				
68902V-10-7	OTIS WORLDWIDE CORP		08/19/2020	CORP.	29,908,000	1,781,971		2,250,426	0	0	0	0	0	2,250,426	0	(468,454)	(468,454)	5,982				
693506-10-7	PPG INDUSTRIES INC		07/09/2020	STIFEL NICHOLAS	2,899,000	304,010		304,839	0	0	0	0	0	304,839	0	(829)	(829)	0				
731068-10-2	POLARIS INDUSTRIES INC		08/11/2020	Various S. G. COWEN SECURITIES	7,604,000	815,345		704,077	0	0	0	0	0	704,077	0	111,267	111,267	0				
742718-10-9	PROCTER & GAMBLE CO		08/03/2020	CORP.	18,269,000	2,401,886		1,421,146	2,281,798	(860,653)	0	0	(860,653)	1,421,146	0	980,740	980,740	42,517				
760759-10-0	REPUBLIC SERVICES INC		07/09/2020	STIFEL NICHOLAS	5,018,000	400,333		407,210	0	0	0	0	0	407,210	0	(6,878)	(6,878)	0				
770323-10-3	ROBERT HALF INTERNATIONAL		07/09/2020	STIFEL NICHOLAS	7,354,000	363,269		383,038	0	0	0	0	0	383,038	0	(19,768)	(19,768)	0				
784117-10-3	SEI INVESTMENTS COMPANY		07/09/2020	STIFEL NICHOLAS S. G. COWEN SECURITIES	5,053,000	272,707		272,210	0	0	0	0	0	272,210	0	497	497	0				
78462F-10-3	SPDR TRUST SERIES 1		08/27/2020	CORP.	31,137,000	10,170,923		9,994,199	10,021,755	(27,556)	0	0	(27,556)	9,994,199	0	176,724	176,724	86,306				
831865-20-9	SMITH (A.O.) CORP		07/09/2020	ROBERT W. BAIRD	8,223,000	392,818		383,558	0	0	0	0	0	383,558	0	9,260	9,260	0				
87236Y-10-8	TD AMERITRADE HOLDING CORP		07/09/2020	ROBERT W. BAIRD	7,915,000	288,766		284,005	0	0	0	0	0	284,005	0	4,761	4,761	0				
891092-10-8	TORO CO		09/24/2020	VIRTU FINANCIAL	5,773,000	480,086		380,528	0	0	0	0	0	380,528	0	99,559	99,559	0				
907818-10-8	UNION PACIFIC CORP		09/24/2020	Various S. G. COWEN SECURITIES	53,190,000	9,852,280		7,252,753	7,214,787	(1,578,721)	0	0	(1,578,721)	7,252,753	0	2,599,527	2,599,527	108,121				
911312-10-6	UNITED PARCEL SERVICE		08/19/2020	CORP. S. G. COWEN SECURITIES	6,411,000	1,029,240		646,265	750,472	(104,206)	0	0	(104,206)	646,265	0	382,974	382,974	12,950				
98850P-10-9	YUM CHINA HOLDINGS INC -W/1		08/03/2020	CORP.	47,566,000	2,514,560		1,863,636	2,283,644	(420,008)	0	0	(420,008)	1,863,636	0	650,924	650,924	5,708				

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STATEMENT AS OF SEPTEMBER 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	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	07/24/2020	S. G. COWEN SECURITIES CORP.	45,313.000	1,523,981		1,205,326	1,746,061	(540,735)	0	0	(540,735)	0	1,205,326	0	318,655	318,655	10,784			
592688-10-5	METTLER-TOLEDO INTERNATIONAL	D	08/14/2020	Various	707.000	686,710		557,085	0	0	0	0	0	0	557,085	0	129,625	129,625	0			
66987V-10-9	NOVARTIS AG-ADR	D	08/03/2020	S. G. COWEN SECURITIES CORP.	23,125.000	1,985,657		1,506,012	2,189,706	(683,694)	0	0	(683,694)	0	1,506,012	0	479,644	479,644	71,395			
65494J-10-3	LINDE	D	08/19/2020	S. G. COWEN SECURITIES CORP.	8,391.000	2,007,751		925,948	1,661,046	(858,074)	0	0	(858,074)	0	925,948	0	1,081,803	1,081,803	16,161			
9099999	<b>Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>					55,001,012	XXX	44,989,594	37,651,305	(7,548,661)	0	0	(7,548,661)	0	44,989,594	0	10,011,412	10,011,412	469,848	XXX	XXX	
464287-61-4	ISHARES RUSSELL 1000 GROWTH FUND		08/12/2020	Various	12,044.000	2,508,874		2,308,759	0	0	0	0	0	0	2,308,759	0	200,115	200,115	0			
9499999	<b>Subtotal - Common Stocks - Mutual Funds</b>					2,508,874	XXX	2,308,759	0	0	0	0	0	0	2,308,759	0	200,115	200,115	0	XXX	XXX	
9799997	<b>Total - Common Stocks - Part 4</b>					57,509,886	XXX	47,298,353	37,651,305	(7,548,661)	0	0	(7,548,661)	0	47,298,353	0	10,211,527	10,211,527	469,848	XXX	XXX	
9799998	<b>Total - Common Stocks - Part 5</b>					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	<b>Total - Common Stocks</b>					57,509,886	XXX	47,298,353	37,651,305	(7,548,661)	0	0	(7,548,661)	0	47,298,353	0	10,211,527	10,211,527	469,848	XXX	XXX	
9899999	<b>Total - Preferred and Common Stocks</b>					58,701,986	XXX	48,407,572	38,760,524	(7,548,661)	0	0	(7,548,661)	0	48,407,572	0	10,294,408	10,294,408	488,964	XXX	XXX	
9999999	<b>Totals</b>					293,621,846	XXX	282,855,626	248,746,692	(6,735,375)	(922,910)	2,715,143	(10,373,428)	0	281,186,946	0	11,637,409	11,637,409	6,746,306	XXX	XXX	

STATEMENT AS OF SEPTEMBER 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	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	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.05/27/2020	.05/27/2021	20,663		192.66		111,070		103,730		103,730	(7,340)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.06/12/2020	.06/14/2021	38,997		192.58		209,529		203,953		203,953	(5,576)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/25/2020	.09/27/2021	21,672		193.38		116,929		122,666		122,666	5,737						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.03/27/2020	.03/27/2023	39,295		193.61		365,945		341,085		341,085	(24,860)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.08/13/2020	.08/14/2023	29,258		194.51		274,875		259,812		259,812	(15,063)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.03/13/2020	.03/14/2022	12,144		190.05		90,935		104,076		104,076	13,140						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.07/14/2020	.07/14/2021	27,277		193.79		147,479		132,566		132,566	(14,913)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.07/24/2020	.07/27/2022	12,124		194.32		93,062		86,204		86,204	(6,858)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.02/14/2020	.02/14/2022	11,597		202.13		90,244		36,993		36,993	(53,251)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.03/13/2020	.03/12/2021	28,335		190.05		150,242		165,474		165,474	15,233						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/14/2020	.09/14/2021	21,939		194.63		119,133		108,598		108,598	(10,535)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.04/27/2020	.04/27/2021	20,648		192.51		110,903		99,731		99,731	(11,171)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.06/25/2020	.06/27/2023	25,836		192.87		240,679		244,409		244,409	3,730						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.05/27/2020	.05/26/2022	18,421		192.66		140,186		139,632		139,632	(554)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.05/27/2020	.05/25/2023	27,141		192.66		252,561		255,669		255,669	3,108						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/14/2020	.09/14/2023	13,872		194.63		123,660		124,297		124,297	637						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.04/13/2020	.04/13/2022	12,728		192.49		96,530		94,441		94,441	(2,089)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.05/14/2020	.05/13/2022	19,378		192.69		147,493		145,143		145,143	(2,350)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.08/14/2020	.08/12/2022	19,063		194.51		146,095		135,540		135,540	(10,555)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.06/12/2020	.06/14/2022	21,342		192.58		162,345		164,972		164,972	2,627						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.08/27/2020	.08/26/2022	17,030		194.60		130,572		121,593		121,593	(8,979)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.05/14/2020	.05/14/2021	31,413		192.69		168,879		153,610		153,610	(15,268)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/25/2020	.08/14/2023	13,316		194.51		116,930		118,242		118,242	1,312						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/24/2020	.09/27/2022	10,813		193.38		82,385		85,314		85,314	2,928						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.02/27/2020	.02/25/2022	13,137		194.79		99,033		78,823		78,823	(20,210)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.07/24/2020	.07/27/2023	19,406		194.32		182,139		172,521		172,521	(9,619)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.09/25/2020	.09/27/2023	19,945		193.38		186,293		191,673		191,673	5,380						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	.02/14/2020	.02/14/2023	65,626		202.13		618,149		330,099		330,099	(288,050)						0001	

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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	W22LR01P21HZNB66K528	08/27/2020	08/25/2023	14,111	194.60		132,632		125,447		125,447	(7,185)						0001		
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	04/27/2020	04/27/2022	12,742	192.51		96,648		95,439		95,439	(1,209)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	02/14/2020	02/12/2021	38,099	202.13		211,778		28,193		28,193	(183,584)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	09/14/2020	09/14/2022	20,115	194.63		154,643		145,432		145,432	(9,210)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	07/14/2020	07/14/2023	43,212	193.79		404,464		392,795		392,795	(11,670)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	06/12/2020	06/14/2023	41,801	192.58		388,815		398,780		398,780	9,965							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	09/24/2020	09/27/2023	6,841	193.38		60,593		65,746		65,746	5,153							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	05/14/2020	05/12/2023	38,129	192.69		354,860		356,121		356,121	1,261							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	06/25/2020	06/27/2022	10,764	192.87		82,002		82,343		82,343	341							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	08/14/2020	08/13/2021	26,924	194.51		146,112		128,159		128,159	(17,954)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	07/13/2020	07/14/2022	21,188	193.79		162,187		154,460		154,460	(7,727)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	03/27/2020	03/26/2021	17,329	193.61		93,605		67,928		67,928	(25,676)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	08/27/2020	08/25/2023	5,904	194.60		52,624		52,490		52,490	(134)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	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	W22LR01P21HZNB66K528	02/26/2020	02/26/2021	25,972	194.79		139,628		79,213		79,213	(60,415)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	06/25/2020	06/25/2021	20,480	192.87		110,205		105,882		105,882	(4,323)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	04/24/2020	04/27/2023	46,372	192.51		430,281		434,038		434,038	3,757							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	08/27/2020	08/27/2021	23,587	194.60		128,061		113,924		113,924	(14,137)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	03/13/2020	03/14/2023	58,958	190.05		538,961		616,702		616,702	77,742							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	07/27/2020	07/27/2021	18,902	194.32		102,477		89,028		89,028	(13,449)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	04/14/2020	04/14/2023	43,665	192.49		404,281		406,518		406,518	2,237							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	04/13/2020	04/14/2021	34,423	192.49		184,865		162,130		162,130	(22,735)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	03/27/2020	03/25/2022	8,326	193.61		63,513		56,117		56,117	(7,395)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	09/11/2020	09/14/2023	22,473	194.63		211,264		201,362		201,362	(9,902)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	09/14/2018	09/14/2021	185,446	194.10	1,605,377		964,317		964,317	(841,923)								0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	01/14/2019	01/14/2022	87,090	185.28	727,734		983,244		983,244	(416,289)								0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	11/27/2018	11/24/2021	83,893	186.01	695,983		880,041		880,041	(409,400)								0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	03/15/2018	03/12/2021	131,832	191.19	1,136,746		674,981		674,981	(719,804)								0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR01P21HZNB66K528	10/12/2018	10/14/2020	22,581	191.13	161,418		67,519		67,519	(152,877)								0001	

## STATEMENT AS OF SEPTEMBER 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	W22LR0IP21HZNBB6K528	07/27/2018	14,333		193.89	124,221			70,518		70,518	(67,364)						0001		
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	12/14/2018	90,087		185.31	747,891			999,964		999,964	(436,020)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	11/27/2019	20,764		197.55	112,805			16,612		16,612	(109,013)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	12/27/2017	18,395		191.36	165,440			74,498		74,498	(110,184)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	12/14/2017	65,640		189.52	584,680			343,951		343,951	(395,806)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	12/14/2018	17,603		185.31	122,325			155,258		155,258	(101,569)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	07/12/2019	14,943		192.06	109,634			86,073		86,073	(73,072)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	09/13/2019	130,205		195.30	1,184,991			901,017		901,017	(493,476)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	01/24/2020	5,779		200.20		44,429		21,268		21,268	(23,161)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	10/14/2019	11,103		195.71	83,661			52,074		52,074	(47,855)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	02/14/2019	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	W22LR0IP21HZNBB6K528	12/27/2019	46,693		198.98	430,173			256,812		256,812	(178,368)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	05/25/2018	17,993		193.41	155,904			94,642		94,642	(77,729)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	04/26/2019	16,859		187.62	119,561			133,857		133,857	(90,868)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	03/27/2019	85,490		188.21	732,095			832,669		832,669	(388,978)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	02/27/2018	26,336		192.59	229,254			109,293		109,293	(142,740)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	09/12/2019	8,643		195.30	64,819			40,190		40,190	(38,116)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	05/13/2019	93,809		187.21	800,827			997,191		997,191	(420,265)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	08/27/2018	11,963		194.85	104,429			56,346		56,346	(54,073)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	12/13/2019	42,626		198.73	232,953			33,674		33,674	(203,751)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	10/10/2019	25,262		195.71	135,960			10,105		10,105	(160,160)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	09/27/2019	79,494		196.63	726,842			509,560		509,560	(292,540)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	07/13/2018	177,160		194.53	1,543,942			798,993		798,993	(823,796)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	11/13/2018	128,106		186.79	1,062,448			1,266,973		1,266,973	(622,597)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	07/26/2019	8,917		193.12	65,780			47,348		47,348	(42,533)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	09/27/2019	10,100		196.63	76,262			42,219		42,219	(42,926)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	05/11/2018	145,260		193.24	1,260,343			668,195		668,195	(724,846)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	11/27/2019	66,226		197.55	608,360			417,888		417,888	(236,428)							0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0IP21HZNBB6K528	05/13/2019	16,538		187.21	117,338			138,420		138,420	(88,145)							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	W22LR0WP2IHZNBB6K528	08/14/2019	08/13/2021	8,111	195.66	61,100			34,391		34,391	(36,175)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	03/14/2019	03/14/2022	113,702	185.88	955,302			1,272,330		1,272,330	(527,579)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	10/14/2019	10/14/2022	103,515	195.71	946,095			714,256		714,256	(385,077)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	03/27/2018	03/26/2021	22,731	191.06	195,869			121,384		121,384	(122,975)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	06/27/2019	06/27/2022	82,317	191.71	729,082			679,116		679,116	(343,262)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	05/23/2019	05/27/2021	13,952	187.50	99,146			115,244		115,244	(73,806)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/14/2018	11/13/2020	27,095	186.79	188,775			196,436		196,436	(162,839)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	10/27/2017	10/27/2020	23,214	187.82	204,920			143,229		143,229	(143,693)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	01/14/2020	01/13/2023	63,975	201.22		597,307		332,029		332,029	(265,278)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	12/13/2019	12/14/2021	12,031	198.73	91,814			47,043		47,043	(46,562)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/13/2019	11/12/2021	13,902	197.16	105,254			59,780		59,780	(56,861)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/13/2019	11/13/2020	32,948	197.16	178,640			23,064		23,064	(179,566)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	02/14/2019	02/14/2022	99,769	186.19	837,778			1,080,499		1,080,499	(466,919)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	04/12/2018	04/14/2021	170,980	192.11	1,481,400			841,222		841,222	(892,516)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	10/24/2019	10/27/2022	64,889	197.03	594,503			415,287		415,287	(234,248)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/14/2017	11/13/2020	37,826	187.49	333,324			250,030		250,030	(230,360)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	01/26/2018	01/27/2021	15,220	197.76	136,654			23,896		23,896	(73,210)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	12/27/2019	12/27/2021	6,558	198.98	50,112			23,151		23,151	(27,611)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	01/27/2020	01/27/2021	15,145	200.20		83,380		14,388		14,388	(68,992)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	01/14/2019	01/14/2021	19,738	185.28	137,503			178,231		178,231	(112,307)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	12/12/2019	12/14/2022	65,632	198.73	605,195			390,509		390,509	(225,117)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	06/14/2019	06/14/2021	17,599	189.50	127,397			123,897		123,897	(90,635)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	08/27/2019	08/27/2021	8,628	197.50	65,604			31,147		31,147	(36,237)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	03/27/2019	03/26/2021	18,660	188.21	132,754			135,285		135,285	(102,817)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	10/13/2017	10/14/2020	34,057	186.07	297,839			267,348		267,348	(200,596)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	12/27/2019	12/23/2020	16,936	198.98	92,675			10,670		10,670	(83,327)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	08/14/2018	08/13/2021	171,684	193.53	1,488,525			899,624		899,624	(801,764)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/14/2019	11/14/2022	82,567	197.16	755,346			530,909		530,909	(295,592)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP2IHZNBB6K528	11/27/2019	11/24/2021	11,258	197.55	85,402			47,508		47,508	(45,707)						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	.04/12/2019	.04/14/2021	18,878		186.67	133,207			161,220		161,220	(102,698)							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			40,349		40,349	(39,398)							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			59,905		59,905	(64,534)							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			159,194		159,194	(100,781)							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		26,863		26,863	(36,420)							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			641,226		641,226	(266,804)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	.10/26/2018	.10/27/2020	17,416		188.10	122,522			102,930		102,930	(108,503)							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			9,138		9,138	(123,586)							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			97,408		97,408	(71,304)							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			114,579		114,579	(119,440)							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			149,193		149,193	(90,655)							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		15,683		15,683	(117,829)							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			78,169		78,169	(70,671)							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			594,848		594,848	(370,262)							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			960,517		960,517	(832,780)							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			665,946		665,946	(348,994)							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			1,335,743		1,335,743	(901,339)							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			159,128		159,128	(99,009)							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			136,072		136,072	(141,146)							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			521,403		521,403	(577,965)							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			54,155		54,155	(46,685)							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			849,623		849,623	(359,394)							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			803,087		803,087	(465,522)							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			131,847		131,847	(332,787)							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			728,396		728,396	(396,045)							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			862,343		862,343	(394,973)							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		218,908		218,908	(144,350)							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			1,066,581		1,066,581	(444,638)							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			968,780		968,780	(423,665)							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	04/12/2019	04/13/2022	146,660		186.67	1,242,916			1,588,327		1,588,327	(667,302)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/25/2019	01/27/2021	8,895		185.17	61,927			81,919		81,919	(50,343)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2019	02/25/2022	93,038		185.87	781,644			1,033,654		1,033,654	(435,419)							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/12/2019	07/14/2022	114,673		192.06	1,015,306			935,728		935,728	(471,304)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	09/14/2020	09/14/2021	7,962		214.39		55,648		48,330		48,330	(7,318)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	02/27/2020	02/25/2022	4,447		222.85		45,883		20,323		20,323	(25,561)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	06/26/2020	06/27/2022	1,390		212.88		13,823		12,931		12,931	(892)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	05/27/2020	05/26/2023	2,498		212.60		31,648		29,922		29,922	(1,726)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	08/14/2020	08/14/2023	3,466		213.79		43,423		41,454		41,454	(1,969)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	08/14/2020	08/13/2021	7,302		213.79		50,576		43,809		43,809	(6,767)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	07/27/2020	07/27/2021	5,747		213.85		39,820		33,275		33,275	(6,544)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	03/27/2020	03/25/2022	1,640		211.59		16,066		14,989		14,989	(1,077)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	09/25/2020	09/27/2022	1,452		212.18		14,445		14,995		14,995	550							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	04/27/2020	04/27/2021	4,743		212.08		32,192		26,137		26,137	(6,055)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	04/14/2020	04/14/2021	10,754		212.30		72,143		56,242		56,242	(15,901)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	08/27/2020	08/27/2021	6,874		213.86		47,775		42,067		42,067	(5,708)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	09/25/2020	09/27/2021	9,318		212.18		64,450		67,180		67,180	2,729							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	05/14/2020	05/12/2023	2,130		212.20		26,939		25,731		25,731	(1,208)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	04/27/2020	04/27/2023	905		212.08		11,386		10,900		10,900	(486)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	02/27/2020	02/26/2021	6,753		222.85		48,762		8,104		8,104	(40,658)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	02/14/2020	02/12/2021	9,603		235.75		73,354		864		864	(72,489)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	07/27/2020	07/27/2023	3,414		213.85		42,851		40,349		40,349	(2,502)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	08/14/2020	08/12/2022	3,503		213.79		34,903		32,407		32,407	(2,497)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	04/14/2020	04/14/2023	1,154		212.30		14,406		13,675		13,675	(731)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	02/14/2020	02/14/2022	2,859		235.75		31,139		5,118		5,118	(26,021)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	09/25/2020	09/27/2023	3,662		212.18		45,765		47,423		47,423	1,657							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	07/14/2020	07/14/2022	4,875		213.34		48,568		44,995		44,995	(3,573)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	09/14/2020	09/14/2022	3,690		214.39		37,177		34,054		34,054	(3,123)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	03/13/2020	03/14/2022	4,541		211.87		43,675		40,501		40,501	(3,173)							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)
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		7,793		7,793	(5,696)						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		48,487		48,487	(17,037)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2020	08/25/2023	2,142	213.86		26,839		25,678		25,678	(1,161)						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		58,475		58,475	(4,639)						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		22,310		22,310	(5,516)						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		20,979		20,979	(741)						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		38,928		38,928	(1,023)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/27/2020	07/27/2022	2,834	213.85		28,300		25,787		25,787	(2,513)						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		69,846		69,846	(14,847)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/14/2020	07/14/2021	7,706	213.34		53,266		45,234		45,234	(8,031)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2020	08/26/2022	1,641	213.86		16,357		15,313		15,313	(1,044)						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		16,856		16,856	(1,349)						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		29,085		29,085	(925)						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		36,556		36,556	(6,338)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/14/2020	09/14/2023	1,371	214.39		17,317		16,291		16,291	(1,025)						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		21,892		21,892	(2,241)						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		83,718		83,718	(15,282)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/14/2020	07/14/2023	1,711	213.34		21,462		20,462		20,462	(1,000)						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		38,828		38,828	(2,379)						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		32,287		32,287	(371)						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		32,263		32,263	(7,435)						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		5,068		5,068	(12,321)						0001
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		32,027		32,027	(3,448)						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		9,528		9,528	(101,716)							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		15,209		15,209	(45,657)							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		6,017		6,017	(19,775)							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		14,107		14,107	(102,881)							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		24,777		24,777	(142,096)							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		27,401		27,401	(141,172)							0001

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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	01/14/2020	01/14/2022	1,608		237.00		17,526		2,363		2,363	(15,163)						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		65		65	(5,299)						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		10,495		10,495	(55,334)						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		7,975		7,975	(87,310)						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		15,285		15,285	(64,460)						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		4,488		4,488	(40,846)						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		2,520		2,520	(18,776)						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		2,789		2,789	(19,558)						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		4,903		4,903	(33,091)						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		21,627		21,627	(52,047)						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		4,716		4,716	(52,334)						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		23,590		23,590	(67,399)						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		35,334		35,334	(89,826)						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		24,003		24,003	(74,997)						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		72		72	(67,051)						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		39,286		39,286	(99,338)						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		2,933		2,933	(18,845)						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		31,617		31,617	(70,115)						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		1,678		1,678	(76,559)						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		9,123		9,123	(85,104)						0001	
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		14,979		14,979	(78,056)						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		154		154	(16,270)						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					(53,169)						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		13,128		13,128	(33,164)						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		1,624		1,624	(3,524)						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		3,204		3,204	(24,592)						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		9,296		9,296	(52,536)						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		2,156		2,156	(20,813)						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		8,412		8,412	(25,278)						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	ZBUT11V806EZRVTW807 01/26/2018	01/27/2021	1,868		233.45	26,988			318		318	(19,386)						0001		
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 03/14/2019	03/14/2022	17,457		223.52	224,365			89,729		89,729	(254,524)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 04/27/2018	04/27/2021	2,609		221.14	33,524			6,706		6,706	(42,582)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 03/27/2018	03/26/2021	5,722		219.69	74,414			14,476		14,476	(98,013)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 10/14/2019	10/14/2021	925		230.27	9,841			1,730		1,730	(11,729)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 12/27/2019	12/27/2021	1,848		237.56	20,194			2,421		2,421	(18,978)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 12/27/2019	12/24/2020	7,607		237.56	58,185			76		76	(61,004)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 10/25/2019	10/27/2022	1,753		232.23	23,443			7,098		7,098	(21,732)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 11/14/2019	11/12/2021	1,316		232.48	14,137			2,264		2,264	(15,690)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 01/27/2020	01/27/2021	4,789		233.89		36,512		431		431	(36,081)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 07/26/2019	07/27/2021	2,077		229.23	23,372			3,592		3,592	(26,496)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 02/27/2019	02/25/2022	1,841		222.19	23,354			9,940		9,940	(27,667)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 08/27/2019	08/27/2021	1,368		228.01	15,226			3,010		3,010	(18,131)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 05/24/2019	05/27/2021	3,351		223.52	35,802			7,741		7,741	(50,800)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 12/14/2018	12/14/2020	5,137		218.62	52,107			5,959		5,959	(95,133)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 11/27/2018	11/27/2020	3,388		219.61	35,191			2,168		2,168	(61,523)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 12/14/2018	12/14/2021	5,494		218.62	67,857			32,467		32,467	(89,820)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 05/24/2019	05/27/2022	7,113		223.52	93,333			41,400		41,400	(102,292)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 05/14/2018	05/14/2021	4,583		221.23	58,406			12,605		12,605	(74,206)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 03/27/2019	03/25/2022	11,231		224.38	145,656			55,930		55,930	(160,827)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 01/14/2019	01/14/2021	2,642		216.52	26,941			6,050		6,050	(50,828)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 11/14/2018	11/13/2020	3,946		219.74	41,183			1,657		1,657	(71,691)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 10/14/2019	10/14/2022	1,537		230.27	20,320			6,795		6,795	(19,847)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 01/14/2020	01/13/2023	1,785		237.00		24,069		6,283		6,283	(17,786)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 07/26/2019	07/27/2022	4,655		229.23	64,554			21,644		21,644	(59,301)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 01/12/2018	01/14/2021	1,369		229.43	19,342			383		383	(16,861)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 01/14/2020	01/14/2021	7,278		237.00		55,890		218		218	(55,672)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 10/25/2019	10/27/2020	3,703		232.23	27,864						(37,217)							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTW807 06/27/2019	06/27/2022	2,176		227.44	29,552			10,621		10,621	(28,881)							0001	

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

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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)	
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			9,806		9,806	(55,774)						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			20,410		20,410	(115,086)							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			14,723		14,723	(87,175)							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			9,995		9,995	(59,153)							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			1,597		1,597	(11,898)							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			5,744		5,744	(58,450)							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			210		210	(1,793)							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			9,068		9,068	(29,975)							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			5,322		5,322	(55,709)							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			14,001		14,001	(43,139)							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			6,935		6,935	(61,063)							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		5,967		5,967	(27,070)							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			44,061		44,061	(132,182)							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			7,005		7,005	(48,627)							0001
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			2,608		2,608	(18,948)							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			23,232		23,232	(65,042)							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			8,293		8,293	(61,281)							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			242		242	(77,555)							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			10,103		10,103	(27,580)							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			6,321		6,321	(68,159)							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			11,086		11,086	(29,256)							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			45,049		45,049	(139,123)							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			2,609		2,609	(8,273)							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						(81,595)							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			32,034		32,034	(87,792)							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			42,815		42,815	(106,324)							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						(34,019)							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			23,503		23,503	(62,370)							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			1,460,290		1,460,290	143,314							0001

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STATEMENT AS OF SEPTEMBER 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	Morgan Stanley 4PQJHNJPFQFN38B653	10/25/2019	10/27/2020	2,503	3,022.55	468,968				875,203		875,203	73,449						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/14/2019	11/13/2020	4,155	3,096.63	836,355				1,263,626		1,263,626	137,328						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	2,085	3,153.63	420,736				572,319		572,319	74,294						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				1,453,423		1,453,423	250,217						0001	
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				474,925		474,925	92,605						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			1,046,576		1,046,576	174,574						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHNJPFQFN38B653	01/27/2020	01/27/2021	1,254	3,243.63		252,216			331,234		331,234	79,018						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			1,085,040		1,085,040	(52,181)						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			1,252,282		1,252,282	674,091						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			3,555,945		3,555,945	1,814,256						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			2,752,619		2,752,619	1,836,319						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			3,982,080		3,982,080	2,048,560						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			1,670,551		1,670,551	778,294						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			2,931,279		2,931,279	1,488,901						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			1,064,588		1,064,588	433,677						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			2,323,194		2,323,194	764,026						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			1,297,257		1,297,257	520,313						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	4,650	3,197.52		1,337,228			1,712,032		1,712,032	374,804						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHNJPFQFN38B653	07/27/2020	07/27/2021	2,090	3,239.41		419,678			721,678		721,678	302,000						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	3,603	3,372.85		997,597			969,424		969,424	(28,173)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	1,390	3,484.55		393,817			292,916		292,916	(100,901)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	3,463	3,383.54		1,008,748			944,542		944,542	(64,206)						0001	
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHNJPFQFN38B653	09/25/2020	09/27/2021	2,490	3,298.46		591,264			816,580		816,580	225,316						0001	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										51,434,601	30,691,337	0	83,811,011	XXX	83,811,011	(19,047,656)	0	0	0	XXX	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other										51,434,601	30,691,337	0	83,811,011	XXX	83,811,011	(19,047,656)	0	0	0	XXX	XXX		
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
Premier Oil PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board 213800KYD5BDFH2K71	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 549300UMTB7P02U2305	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	XXX	XXX		
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	XXX	XXX		

STATEMENT AS OF SEPTEMBER 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)		
0439999999. Total Purchased Options - Call Options and Warrants										51,518,236	30,691,337	0	83,892,377	XXX	83,892,377	(19,047,946)	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										51,518,236	30,691,337	0	83,892,377	XXX	83,892,377	(19,047,946)	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	0	XXX	XXX
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	31	3,040.30	(4,771)			(10,164)	XXX	(10,164)	(691)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	1,053	3,047.72	(155,788)			(333,739)	XXX	(333,739)	(22,661)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	1,160	3,062.55	(162,415)			(351,356)	XXX	(351,356)	(21,357)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	172	3,121.87	(18,819)			(42,474)	XXX	(42,474)	(590)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	338	3,114.46	(38,252)			(85,943)	XXX	(85,943)	(2,078)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	885	3,055.13	(127,313)			(274,312)	XXX	(274,312)	(16,744)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	10/14/2019	10/14/2020	44	3,032.89	(6,851)			(14,524)	XXX	(14,524)	(1,079)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	55	3,098.11	(7,656)			(15,362)	XXX	(15,362)	(909)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	482	3,120.78	(61,673)			(126,174)	XXX	(126,174)	(5,668)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	75	3,083.00	(11,168)			(22,140)	XXX	(22,140)	(1,440)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	356	3,173.68	(36,080)			(77,218)	XXX	(77,218)	(663)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	796	3,113.23	(105,186)			(213,541)	XXX	(213,541)	(11,244)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	17	3,090.56	(2,390)			(4,765)	XXX	(4,765)	(279)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	228	3,181.23	(22,324)			(47,979)	XXX	(47,979)	(401)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Morgan Stanley	4PQUHNGJPFDFNF38B653	10/25/2019	10/27/2020	493	3,105.67	(67,095)			(135,536)	XXX	(135,536)	(7,049)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	858	3,197.27	(120,096)			(192,774)	XXX	(192,774)	(17,538)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	1,128	3,181.79	(167,267)			(266,629)	XXX	(266,629)	(25,046)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	27	3,166.30	(4,259)			(6,739)	XXX	(6,739)	(650)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	589	3,251.46	(66,211)			(108,923)	XXX	(108,923)	(7,811)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	109	3,158.56	(17,558)			(27,689)	XXX	(27,689)	(2,827)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	862	3,189.53	(124,109)			(198,694)	XXX	(198,694)	(17,393)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	67	3,174.05	(10,156)			(16,124)	XXX	(16,124)	(1,461)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	516	3,243.72	(59,925)			(98,280)	XXX	(98,280)	(7,885)						0001		
S&P500 OTC European	Call-Sell	Index Account Hedge	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	249	3,303.43	(27,789)			(41,893)	XXX	(41,893)	(5,085)						0001		

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## STATEMENT AS OF SEPTEMBER 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	744	3,248.24	(104,397)				(152,886)		(152,886)	(19,736)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	465	3,256.12	(63,228)				(93,059)		(93,059)	(12,602)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	122	3,216.70	(19,238)				(27,744)		(27,744)	(3,591)						0001	
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)				(23,959)		(23,959)	(3,080)						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)				(70,195)		(70,195)	(9,467)						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)				(5,495)		(5,495)	(708)						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)				(290,478)		(290,478)	(56,249)						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)				(36,509)		(36,509)	(7,186)						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)				(121,125)		(121,125)	(24,435)						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)				(323,485)		(323,485)	(61,412)						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)				(62,068)		(62,068)	(11,324)						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)				(255,518)		(255,518)	(50,528)						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)				(26,457)		(26,457)	(6,281)						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)				(41,087)		(41,087)	(8,735)						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)				(61,870)		(61,870)	(13,446)						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)				(131,154)		(131,154)	(29,135)						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)				(52,864)		(52,864)	(11,249)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	198	3,393.92	(21,733)				(28,612)		(28,612)	(6,627)						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)			(30,944)		(30,944)	(6,293)						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)			(313,351)		(313,351)	(66,793)						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)			(36,552)		(36,552)	(8,386)						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)			(16,620)		(16,620)	(3,740)						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)			(62,219)		(62,219)	(14,582)						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)			(96,938)		(96,938)	(21,453)						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)			(43,692)		(43,692)	(10,658)						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)			(4,616)		(4,616)	(1,158)						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)			(150,985)		(150,985)	(32,904)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF38B653	01/27/2020	01/27/2021	121	3,373.38		(15,169)			(22,118)		(22,118)	(6,949)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF38B653	01/27/2020	01/27/2021	172	3,365.27		(22,169)			(32,096)		(32,096)	(9,928)						0001	

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STATEMENT AS OF SEPTEMBER 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 4PQJHN3JPF6N388653	01/27/2020	01/27/2021	46	3,357.16		(6,165)			(8,867)		(8,867)	(2,702)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHN3JPF6N388653	01/27/2020	01/27/2021	641	3,340.94		(91,016)			(129,159)		(129,159)	(38,143)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHN3JPF6N388653	01/27/2020	01/27/2021	39	3,308.50		(6,150)			(8,549)		(8,549)	(2,399)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQJHN3JPF6N388653	01/27/2020	01/27/2021	236	3,389.59		(27,504)			(40,659)		(40,659)	(13,155)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,132	3,481.56		(155,950)			(150,751)		(150,751)	5,199							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,006	3,490.02		(134,169)			(129,836)		(129,836)	4,333							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	398	3,532.27		(44,822)			(43,668)		(43,668)	1,154							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	2,031	3,473.11		(288,742)			(278,933)		(278,933)	9,808							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	616	3,506.92		(76,888)			(74,561)		(74,561)	2,328							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	246	3,515.37		(29,694)			(28,840)		(28,840)	854							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	27	3,540.72		(2,924)			(2,854)		(2,854)	70							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	172	3,498.47		(22,144)			(21,449)		(21,449)	696							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	02/14/2020	02/12/2021	139	3,447.76		(21,635)			(20,865)		(20,865)	770							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	263	3,097.91		(39,749)			(100,914)		(100,914)	(61,165)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	295	3,038.34		(53,768)			(126,286)		(126,286)	(72,518)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	239	3,083.02		(37,878)			(94,250)		(94,250)	(56,371)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	130	3,120.25		(18,236)			(47,839)		(47,839)	(29,603)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	256	3,090.46		(39,728)			(99,732)		(99,732)	(60,004)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	280	3,112.80		(40,234)			(104,203)		(104,203)	(63,969)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	02/27/2020	02/26/2021	1,184	3,068.12		(196,807)			(479,860)		(479,860)	(283,053)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	927	2,799.13		(265,644)			(577,247)		(577,247)	(311,603)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,346	2,785.57		(395,661)			(853,613)		(853,613)	(457,952)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	295	2,819.46		(81,486)			(179,123)		(179,123)	(97,637)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	210	2,826.24		(57,128)			(126,077)		(126,077)	(68,949)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,671	2,792.35		(485,163)			(1,050,332)		(1,050,332)	(565,169)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	346	2,765.24		(105,581)			(225,284)		(225,284)	(119,703)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	32	2,833.02		(8,521)			(18,879)		(18,879)	(10,358)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays 65GSEF7VJP5170UK5573	03/13/2020	03/12/2021	277	2,812.68		(77,295)			(169,257)		(169,257)	(91,962)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FI0LXP3876	03/27/2020	03/26/2021	563	2,636.78		(124,982)			(428,529)		(428,529)	(303,547)							0001

STATEMENT AS OF SEPTEMBER 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 PBLDOEJDB5FWIOLXP3B76	03/27/2020	03/26/2021	1,302	2,617.71			(301,690)		(1,011,273)		(1,011,273)	(709,583)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	03/27/2020	03/26/2021	168	2,624.07			(38,387)		(129,672)		(129,672)	(91,285)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	03/27/2020	03/26/2021	345	2,592.30			(84,359)		(274,927)		(274,927)	(190,568)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	03/27/2020	03/26/2021	214	2,649.48			(46,155)		(160,557)		(160,557)	(114,402)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	03/27/2020	03/26/2021	687	2,643.13			(150,505)		(519,729)		(519,729)	(369,224)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	69	2,902.98			(17,503)		(37,960)		(37,960)	(20,457)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	386	2,952.79			(88,030)		(197,971)		(197,971)	(109,941)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	1,795	2,931.44			(429,240)		(949,942)		(949,942)	(520,702)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	353	2,967.02			(77,810)		(177,027)		(177,027)	(99,217)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	690	2,959.90			(154,684)		(349,859)		(349,859)	(195,174)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	52	2,974.13			(11,369)		(25,988)		(25,988)	(14,619)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	1,722	2,924.33			(418,141)		(920,750)		(920,750)	(502,609)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/14/2020	04/14/2021	1,612	2,938.56			(379,510)		(844,253)		(844,253)	(464,742)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	1,121	2,964.83			(284,211)		(568,737)		(568,737)	(284,526)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	66	2,979.23			(16,226)		(32,782)		(32,782)	(16,556)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	851	2,993.62			(202,777)		(413,344)		(413,344)	(210,567)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	434	2,972.03			(108,202)		(217,664)		(217,664)	(109,463)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	145	2,986.42			(35,070)		(71,163)		(71,163)	(36,093)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	285	3,000.82			(66,749)		(136,708)		(136,708)	(69,960)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	10	3,008.01			(2,326)		(4,784)		(4,784)	(2,459)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	502	2,966.60			(114,703)		(256,663)		(256,663)	(141,960)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	14	2,980.86			(3,023)		(6,843)		(6,843)	(3,821)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	188	2,952.34			(44,464)		(98,268)		(98,268)	(53,804)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	1,190	2,945.21			(285,435)		(627,481)		(627,481)	(342,045)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	400	2,959.47			(92,992)		(206,644)		(206,644)	(113,653)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	1,324	2,938.08			(322,848)		(705,268)		(705,268)	(382,420)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	16	2,909.55			(4,095)		(8,751)		(8,751)	(4,656)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	1,030	2,930.94			(255,312)		(554,330)		(554,330)	(299,018)							0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	232	2,973.73			(52,087)		(117,237)		(117,237)	(65,150)							0001

STATEMENT AS OF SEPTEMBER 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	209	3,165.17		(41,192)			(78,130)		(78,130)	(36,938)						0001		
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	05/27/2020	05/27/2021	19	3,172.76		(3,687)			(7,037)		(7,037)	(3,350)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	05/27/2020	05/27/2021	315	3,157.58		(63,192)			(119,123)		(119,123)	(55,931)							0001	
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)			(355,175)		(355,175)	(161,738)							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)			(168,831)		(168,831)	(77,480)							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)			(120,459)		(120,459)	(55,721)							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)			(47,921)		(47,921)	(22,274)							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)			(114,188)		(114,188)	(42,036)							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)			(290,392)		(290,392)	(106,369)							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)			(350,028)		(350,028)	(125,400)							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)			(521,295)		(521,295)	(187,548)							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)			(377,429)		(377,429)	(137,299)							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)			(323,207)		(323,207)	(117,037)							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)			(326,125)		(326,125)	(144,793)							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)			(67,594)		(67,594)	(30,853)							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)			(351,533)		(351,533)	(158,241)							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)			(10,432)		(10,432)	(4,795)							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)			(222,358)		(222,358)	(100,799)							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)			(127,684)		(127,684)	(57,087)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	1,165	3,285.45		(270,957)			(363,622)		(363,622)	(92,666)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	685	3,309.43		(150,034)			(203,577)		(203,577)	(53,542)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	1,698	3,293.45		(387,234)			(521,477)		(521,477)	(134,243)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	220	3,317.43		(47,132)			(64,218)		(64,218)	(17,086)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	554	3,301.44		(123,934)			(167,512)		(167,512)	(43,578)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	07/14/2020	07/14/2021	329	3,325.42		(69,158)			(94,634)		(94,634)	(25,475)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	07/27/2020	07/27/2021	172	3,360.89		(22,336)			(46,537)		(46,537)	(24,202)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	07/27/2020	07/27/2021	119	3,368.99		(15,016)			(31,755)		(31,755)	(16,740)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	07/27/2020	07/27/2021	7	3,344.69		(1,027)			(2,078)		(2,078)	(1,051)							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	07/27/2020	07/27/2021	1,120	3,336.59		(159,951)			(319,414)		(319,414)	(159,463)							0001	

STATEMENT AS OF SEPTEMBER 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	07/27/2020	07/27/2021	671	3,352.79		(90,004)			(184,904)		(184,904)	(94,901)							0001		
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	716	3,482.47		(151,599)			(148,419)		(148,419)	3,180								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	827	3,457.17		(186,517)			(182,331)		(182,331)	4,186								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	205	3,516.20		(39,802)			(39,063)		(39,063)	739								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	286	3,490.90		(59,348)			(58,112)		(58,112)	1,236								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	1,241	3,474.04		(268,677)			(262,675)		(262,675)	6,002								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/14/2020	08/13/2021	329	3,524.63		(62,380)			(61,310)		(61,310)	1,071								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	44	3,571.66		(10,122)			(7,522)		(7,522)	2,600								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	822	3,589.09		(179,349)			(132,646)		(132,646)	46,703								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	116	3,641.35		(22,194)			(16,193)		(16,193)	6,001								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	69	3,632.64		(13,440)			(9,839)		(9,839)	3,601								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	193	3,597.80		(41,255)			(30,425)		(30,425)	10,830								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	45	3,580.38		(10,112)			(7,490)		(7,490)	2,622								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	08/27/2020	08/27/2021	100	3,606.51		(20,845)			(15,357)		(15,357)	5,488								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	515	3,493.51		(116,499)			(109,108)		(109,108)	7,391								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	14	3,501.96		(3,210)			(3,004)		(3,004)	205								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	575	3,535.80		(117,538)			(109,927)		(109,927)	7,612								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	736	3,468.13		(176,363)			(165,412)		(165,412)	10,951								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	90	3,476.59		(21,236)			(19,922)		(19,922)	1,314								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	1,071	3,485.05		(246,794)			(231,298)		(231,298)	15,497								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	09/14/2020	09/14/2021	460	3,527.34		(95,850)			(89,748)		(89,748)	6,101								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	165	3,389.17		(29,756)			(45,001)		(45,001)	(15,244)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	340	3,438.64		(52,781)			(83,256)		(83,256)	(30,475)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	73	3,405.66		(12,632)			(19,337)		(19,337)	(6,705)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	327	3,446.89		(49,219)			(78,352)		(78,352)	(29,133)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	549	3,380.92		(101,834)			(152,884)		(152,884)	(51,050)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	09/25/2020	09/27/2021	1,035	3,397.41		(182,703)			(277,924)		(277,924)	(95,221)								0001	
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,656,378)	(13,612,948)	0	(28,909,883)	XXX	(28,909,883)	(11,293,742)	0	0	0	0	XXX	XXX			
070999999. Subtotal - Written Options - Hedging Other										(2,656,378)	(13,612,948)	0	(28,909,883)	XXX	(28,909,883)	(11,293,742)	0	0	0	0	0	0	XXX	XXX	
077999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
084999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)				
091999999	Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX				
092999999	Total Written Options - Call Options and Warrants									(2,656,378)	(13,612,948)	0	(28,909,883)	XXX	(28,909,883)	(11,293,742)	0	0	0	0	0	0	XXX	XXX		
093999999	Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
094999999	Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
095999999	Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
096999999	Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
097999999	Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
098999999	Total Written Options									(2,656,378)	(13,612,948)	0	(28,909,883)	XXX	(28,909,883)	(11,293,742)	0	0	0	0	0	0	0	XXX	XXX	
104999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
110999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
116999999	Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
122999999	Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
128999999	Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
134999999	Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
135999999	Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
136999999	Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
137999999	Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
138999999	Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
139999999	Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
140999999	Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
147999999	Subtotal - Forwards									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
150999999	Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
168999999	Subtotal - 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	
169999999	Subtotal - 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	
170999999	Subtotal - Hedging Other									48,778,223	17,078,389	0	54,901,128	XXX	54,901,128	(30,341,398)	0	0	0	0	0	0	0	XXX	XXX	
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	0	0	0	0	XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
175999999	Totals									48,861,858	17,078,389	0	54,982,494	XXX	54,982,494	(30,341,688)	0	0	0	0	0	0	0	XXX	XXX	

(a)

Code	Description of Hedged Risk(s)

(b)

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

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STATEMENT AS OF SEPTEMBER 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	0	0	0	0	0	0	0	0	0	0	0	0
MFZO	58	2,900	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/11/2020	1,887.6000	1,853.2000					-99,646	99,646	745,717	0001	50												
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,897.4000	1,853.2000					2,212	2,212	12,857	0001	50												
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,829.3000	1,853.2000					(1,193)	(1,193)	12,857	0001	50												
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,848.4000	1,853.2000					(238)	(238)	12,857	0001	50												
MFZO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,847.8000	1,853.2000					(804)	(804)	38,572	0001	50												
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,841.0000	1,853.2000					(1,216)	(1,216)	25,714	0001	50												
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,833.4000	1,853.2000					(1,984)	(1,984)	25,714	0001	50												
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,831.9000	1,853.2000					(2,126)	(2,126)	25,714	0001	50												
NGZO	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	11,166.0000	11,407.0000					(19,326)	(19,326)	51,429	0001	20												
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	11,066.0000	11,407.0000					(6,832)	(6,832)	12,857	0001	20												
NGZO	7	140	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	11,165.0000	11,407.0000					(33,869)	(33,869)	90,000	0001	20												
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	10,913.0000	11,407.0000					(9,893)	(9,893)	12,857	0001	20												
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	10,806.0000	11,407.0000					(12,023)	(12,023)	12,857	0001	20												
RTZO	65	3,250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/11/2020	1,502.3000	1,504.4000					(6,930)	(6,930)	835,717	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,548.4000	1,504.4000					2,198	2,198	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,545.0000	1,504.4000					2,028	2,028	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,524.4000	1,504.4000					1,002	1,002	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,541.9000	1,504.4000					1,877	1,877	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,529.6000	1,504.4000					1,262	1,262	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/18/2020	1,513.9000	1,504.4000					477	477	12,857	0001	50												
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,483.6000	1,504.4000					(3,114)	(3,114)	38,572	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,469.3000	1,504.4000					(1,753)	(1,753)	12,857	0001	50												
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,468.0000	1,504.4000					(3,636)	(3,636)	25,714	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,475.6000	1,504.4000					(1,438)	(1,438)	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,476.2000	1,504.4000					(1,408)	(1,408)	12,857	0001	50												
RTZO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/21/2020	1,479.4000	1,504.4000					(4,992)	(4,992)	51,429	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,455.2000	1,504.4000					(2,462)	(2,462)	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,454.5000	1,504.4000					(2,497)	(2,497)	12,857	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,449.3000	1,504.4000					(2,753)	(2,753)	12,857	0001	50												
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,446.9000	1,504.4000					(5,746)	(5,746)	25,714	0001	50												
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYSE	09/23/2020	1,456.4000	1,504.4000					(2,398)	(2,398)	12,857	0001	50												
ESZO	48	2,400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	3,330.1000	3,352.0000					(52,638)	(52,638)	617,145	0001	50												
ESZO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/17/2020	3,343.0000	3,352.0000					(904)	(904)	25,714	0001	50												
ESZO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/17/2020	3,343.2500	3,352.0000					(440)	(440)	12,857	0001	50												

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STATEMENT AS OF SEPTEMBER 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
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/17/2020	3,329.5000	3,352.0000					(1,127)	(1,127)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	3,312.0000	3,352.0000					(1,998)	(1,998)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	3,304.7500	3,352.0000					(2,361)	(2,361)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	3,287.2500	3,352.0000					(3,236)	(3,236)	12,857	0001	50	
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	3,221.0000	3,352.0000					(19,644)	(19,644)	38,572	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	3,249.2500	3,352.0000					(5,136)	(5,136)	12,857	0001	50	
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	3,263.5000	3,352.0000					(13,269)	(13,269)	38,572	0001	50	
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	3,237.2500	3,352.0000					(17,207)	(17,207)	38,572	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,234.0000	3,352.0000					(5,902)	(5,902)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,234.5000	3,352.0000					(5,877)	(5,877)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,227.5000	3,352.0000					(6,223)	(6,223)	12,857	0001	50	
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,223.0000	3,352.0000					(19,344)	(19,344)	38,572	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,235.0000	3,352.0000					(5,848)	(5,848)	12,857	0001	50	
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	3,236.7500	3,352.0000					(5,761)	(5,761)	12,857	0001	50	
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	(184,844)	(184,844)	3,162,863	XXX	XXX	
1649999999. Subtotal - Short Futures													0	0	0	(184,844)	(184,844)	3,162,863	XXX	XXX	
1679999999. Subtotal - SSAP No. 108 Adjustments													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	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other													0	0	0	(184,844)	(184,844)	3,162,863	XXX	XXX	
1719999999. Subtotal - Replication													0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other													0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals													0	0	0	(184,844)	(184,844)	3,162,863	XXX	XXX	

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,729,817	1,433,052	3,162,869
<b>Total Net Cash Deposits</b>	<b>1,729,817</b>	<b>1,433,052</b>	<b>3,162,869</b>

(a) Code	Description of Hedged Risk(s)

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

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

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>0199999999 - Aggregate Sum of Exchange Traded Derivatives</b>											
Barclays				3,244,235		3,244,235	81,366		81,366	3,162,863	3,162,863
Goldman Sachs			38,850,000	11,214,861	(9,214,111)	2,000,750	11,214,861	(9,214,111)	2,000,750		
Morgan Stanley			400,000	46,350,165		7,500,165	46,350,165		7,500,165		
Wells Fargo			3,370,000	2,744,695	(2,125,605)	219,090	2,744,695	(2,125,605)	219,090		
JP Morgan				20,890,047	(17,570,167)		20,890,047	(17,570,167)			
				2,611,243		2,611,243	2,611,243		2,611,243		
<b>0299999999. Total NAIC 1 Designation</b>			42,620,000	83,811,011	(28,909,883)	12,331,248	83,811,011	(28,909,883)	12,331,248	0	0
<b>0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)</b>						0			0		
<b>0999999999 - Gross Totals</b>			42,620,000	87,055,246	(28,909,883)	15,575,483	83,892,377	(28,909,883)	12,412,614	3,162,863	3,162,863
<b>1. Offset per SSAP No. 64</b>											
<b>2. Net after right of offset per SSAP No. 64</b>											
				87,055,246	(28,909,883)						

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STATEMENT AS OF SEPTEMBER 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)
<b>NONE</b>								
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	38,850,000	38,850,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	400,000	400,000	XXX		V
Wells Fargo	Cash	000000-00-0	Cash	3,370,000	3,370,000	XXX		V
0299999999 - Total				42,620,000	42,620,000	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)
<b>NONE</b>																		
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			12,879,686	12,879,686	10/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			12,879,686	12,879,686	XXX
9999999	Totals			12,879,686	12,879,686	XXX

General Interrogatories:

- Total activity for the year Fair Value \$ .....5,235,003 Book/Adjusted Carrying Value \$ .....5,235,003
- Average balance for the year Fair Value \$ .....11,711,316 Book/Adjusted Carrying Value \$ .....11,711,316
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ .....0 NAIC 2 \$ .....12,879,686 NAIC 3 \$ .....0 NAIC 4 \$ .....0 NAIC 5 \$ .....0 NAIC 6 \$ .....0

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES		1	4,124,450	4,124,450	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	1,704,546	1,704,546	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	2,250,000	2,250,000	05/15/2024
690353-L7-0	OPIC VRDN		1	2,656,791	2,656,791	10/10/2025
690353-U8-8	OPIC		1	3,262,960	3,262,960	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	3,426,108	3,426,108	02/15/2028
690353-Y0-5	OPIC VRDN		1	4,722,222	4,722,222	07/15/2025
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			27,613,744	27,613,744	XXX
0599999	Total - U.S. Government Bonds			27,613,744	27,613,744	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	800,000	800,000	01/16/2025
751093-FE-0	RALEIGH NC CTFB PRTN VRDN		1FE	2,215,000	2,215,000	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			4,255,000	4,255,000	XXX
3199999	Total - U.S. Special Revenues Bonds			4,255,000	4,255,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1FE	3,853,915	3,850,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	5,905,143	5,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	1,601,708	1,600,000	11/26/2021
31677Q-BK-4	FIFTH THIRD BANK		1FE	1,000,000	1,000,000	10/30/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	5,500,643	5,500,000	01/07/2022
581557-BM-6	MCKESSON CORP		2FE	1,387,143	1,387,267	11/30/2020
59217G-CY-3	MET LIFE GLOB		1FE	4,021,834	4,015,000	05/28/2021
81685I-BD-0	SEMPRA ENERGY		2FE	1,775,044	1,774,294	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	7,406,635	7,400,000	03/17/2021
89236T-HE-8	TOYOTA		1FE	12,104,729	12,100,000	02/14/2022
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			44,556,794	44,526,561	XXX
13213P-AA-8	Cambrian VRDN		1FE	1,441,000	1,441,000	02/01/2031
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1FE	3,600,100	3,600,000	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1FE	5,200,085	5,200,000	10/15/2021
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			10,241,185	10,241,000	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			54,797,979	54,767,561	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			72,170,538	72,140,305	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			14,496,185	14,496,000	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			86,666,723	86,636,305	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	BP CAP MARKETS CP			1,399,554	1,391,849	10/21/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			3,596,992	3,588,000	11/05/2020
000000-00-0	CATHOLIC HEALTH INITIATV CP			2,989,487	2,995,333	01/14/2021
000000-00-0	CRANE CP			1,998,419	1,993,789	11/16/2020
000000-00-0	EXXON MOBIL CP			3,149,394	3,146,811	10/21/2020
000000-00-0	INTERCONTINENTALEXCHANGE CP			4,986,628	4,994,244	12/09/2020
000000-00-0	PROCTER AND GAMBLE CP			4,999,938	4,997,822	10/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			23,120,411	23,107,848	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			59,910	59,910	
9099999	Total - Cash (Schedule E Part 1 type)			84,910	84,910	XXX
262006-20-8	BEHNS CP			3,699,082	3,699,392	11/05/2020
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			78,474	78,474	
	HYLHCA CP			6,199,619	6,199,225	10/02/2020
	HYLHCA CP			6,082,049	6,095,325	12/01/2020
	MERCY HEALTHCARE SYSTEM CP			5,344,085	5,347,994	12/01/2020
	METLIFE SHORT TERM FUND CP			3,295,833	3,299,456	11/02/2020
	PPL ELECTRIC UTILITIES CP			1,249,993	1,249,992	10/01/2020
	VECTREN UTILITY CP			7,499,971	7,499,971	10/01/2020
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			33,449,105	33,469,829	XXX
9999999	- Totals			143,321,149	143,298,892	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (26,035,438) Book/Adjusted Carrying Value \$ (25,909,076)  
 2. Average balance for the year Fair Value \$ 156,459,604 Book/Adjusted Carrying Value \$ 156,791,971

STATEMENT AS OF SEPTEMBER 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 .....					(32,900,216)	523,963	(392,978)	.XXX.
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC .....					6,095,559	6,095,817	4,095,902	.XXX.
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....					436,886	418,426	323,301	.XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH .....					2,291,988	2,549,736	2,694,673	.XXX.
GOLDMAN SACHS ..... NEW YORK, NY .....					(1,654,465)	(2,619,473)	(184,625)	.XXX.
HUNTINGTON BANK ..... COLUMBUS, OH .....					7,924,299	7,925,273	1,826,174	.XXX.
JP MORGAN/CHASE ..... NEW YORK, NY .....					(8,971,448)	(8,028,222)	(10,912,861)	.XXX.
KEYCORP (KEY BANK) ..... CLEVELAND, OH .....					7,028,952	7,031,028	7,032,512	.XXX.
M&T BANK ..... BUFFALO, NY .....					550,503	555,670	555,670	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			232,229	232,229	232,234	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	(18,965,713)	14,684,447	5,270,002	.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	(18,965,713)	14,684,447	5,270,002	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	0	0	(18,965,713)	14,684,447	5,270,002	.XXX.

STATEMENT AS OF SEPTEMBER 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		09/30/2020	0.130	10/01/2020	999,996	4	0
	BEMIS CP		09/29/2020	0.160	11/05/2020	3,699,392	33	0
	HYUNCA CP		09/11/2020	0.210	10/02/2020	6,199,225	739	0
	HYUNCA CP		09/03/2020	0.310	12/01/2020	6,095,325	1,471	0
	MERCY HEALTHCARE SYSTEM CP		09/02/2020	0.150	12/01/2020	5,347,994	646	0
	METLIFE SHORT TERM FUND CP		09/09/2020	0.110	11/02/2020	3,299,456	222	0
	PPL ELECTRIC UTILITIES CP		09/29/2020	0.120	10/01/2020	1,249,992	8	0
	VECTREN UTILITY CP		09/30/2020	0.140	10/01/2020	7,499,971	29	0
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					34,391,351	3,152	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					34,391,351	3,152	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					34,391,351	3,152	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					34,391,351	3,152	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	09/30/2020	0.000		30,000	0	291
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					30,000	0	291
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2020	0.000		13,338,808	0	402
8699999	Subtotal - All Other Money Market Mutual Funds					13,338,808	0	402
8899999	Total Cash Equivalents					47,760,159	3,152	693

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